



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: 20/03/2020

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/05/2020	Bond Future			13.67734	63.72076	13.54686	64.28431			0.00	0	35
ES33	On	06/08/2020	Bond Future			13.91606	64.85396	13.77975	65.42746			0.00	0	
ES33	On	05/11/2020	Bond Future			14.16493	62.19204	14.02256	62.77537			0.00	0	
ES33	On	04/02/2021	Bond Future			14.43541	63.28522	14.28638	63.87877			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	07/05/2020	Bond Future			14.00180	63.10303	13.88648	63.62903			0.00	0	4,9
ES42	On	06/08/2020	Bond Future			14.23969	64.22504	14.11884	64.76031			0.00	0	
ES42	On	05/11/2020	Bond Future			14.48959	61.07973	14.36277	61.62422			0.00	0	
ES42	On	04/02/2021	Bond Future			14.75205	62.15272	14.61892	62.70664			0.00	0	
Total ES42 Future												0.00	0	4,91
Total For ES42												0.00	0	4,91
I2025	On	07/05/2020	Bond Future			129.29614	129.29614	131.17158	131.17158			0.00	0	2,08
I2025	On	06/08/2020	Bond Future			130.12086	130.12086	132.02982	132.02982			0.00	0	
I2025	On	05/11/2020	Bond Future			132.41645	132.41645	134.35893	134.35893			0.00	0	

an
est

50
0
0
0

50

50

19

0

0

0

19

19

30

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
I2025	On	04/02/2021	Bond Future			133.24716	133.24716	135.22399	135.22399			0.00	0	
Total I2025 Future												0.00	0	2,08
Total For I2025												0.00	0	2,08
I2029	On	07/05/2020	Bond Future			89.49518	89.49518	90.35584	90.35584			0.00	0	3,8
I2029	On	06/08/2020	Bond Future			91.10886	91.10886	91.98489	91.98489			0.00	0	
I2029	On	05/11/2020	Bond Future			91.57304	91.57304	92.46435	92.46435			0.00	0	
I2029	On	04/02/2021	Bond Future			93.20484	93.20484	94.11187	94.11187			0.00	0	
Total I2029 Future												0.00	0	3,81
Total For I2029												0.00	0	3,81
I2033	On	07/05/2020	Bond Future			86.65751	86.65751	89.04562	89.04562			0.00	0	7,14
I2033	On	06/08/2020	Bond Future			88.22012	88.22012	90.65112	90.65112			0.00	0	
I2033	On	05/11/2020	Bond Future			88.55502	88.55502	91.02873	91.02873			0.00	0	
I2033	On	04/02/2021	Bond Future			90.13303	90.13303	92.65072	92.65072			0.00	0	
Total I2033 Future												0.00	0	7,14
Total For I2033												0.00	0	7,14
I2038	On	07/05/2020	Bond Future			94.15915	94.15915	96.45528	96.45528			13,747,235.90	146	11,47
I2038	On	06/08/2020	Bond Future			94.16199	94.16199	96.49936	96.49936			0.00	0	
I2038	On	05/11/2020	Bond Future			95.82314	95.82314	98.20154	98.20154			0.00	0	
I2038	On	04/02/2021	Bond Future			95.81034	95.81034	98.23098	98.23098			0.00	0	
Total I2038 Future												13,747,235.90	146	11,47
Total For I2038												13,747,235.90	146	11,47
I2046	On	07/05/2020	Bond Future			81.16398	81.16398	83.73324	83.73324			56,571,294.06	697	15,02
I2046	On	06/08/2020	Bond Future			82.62748	82.62748	85.24297	85.24297			0.00	0	
I2046	On	05/11/2020	Bond Future			82.28869	82.28869	84.95012	84.95012			0.00	0	
I2046	On	04/02/2021	Bond Future			83.75481	83.75481	86.46352	86.46352			0.00	0	
Total I2046 Future												56,571,294.06	697	15,02
Total For I2046												56,571,294.06	697	15,02
I2050	On	07/05/2020	Bond Future			81.76690	81.76690	85.40124	85.40124			93,704,867.40	1,146	15,50
I2050	On	06/08/2020	Bond Future			81.36007	81.36007	85.05997	85.05997			0.00	0	
I2050	On	05/11/2020	Bond Future			82.79540	82.79540	86.56040	86.56040			0.00	0	
I2050	On	04/02/2021	Bond Future			82.34939	82.34939	86.18141	86.18141			0.00	0	
Total I2050 Future												93,704,867.40	1,146	15,50
Total For I2050												93,704,867.40	1,146	15,50
R186	On	07/05/2020	Bond Future			10.54249	103.88066	10.42088	104.45086		6.65	100,868,120.86	971	89,9
R186	On	06/08/2020	Bond Future			10.72962	100.42506	10.60108	101.00526		6.68	281,190,168.00	2,800	2,18
R186	On	05/11/2020	Bond Future			10.92892	102.17283	10.79297	102.76297		5.82	0.00	0	
R186	On	04/02/2021	Bond Future			11.15056	98.66801	11.00643	99.26833		6.07	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												382,058,288.86	3,771	92,05
R186	On	07/05/2020	Bond Future	8.28	Put			10,761.43000	10.76143	11,331,620	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.28	Call			0.01000	0.00001	0,000	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Call			1.36000	0.00136	0,520	6.39	0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Put			7,345.30000	7.34530	7,914,660	6.39	0.00	0	
R186	On	07/05/2020	Bond Future	8.50	Call			0.05000	0.00005	0,020	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.50	Put			9,589.47000	9.58947	10,159,640	6.40	0.00	0	23,17
R186	On	07/05/2020	Bond Future	7.90	Call			0.00000	0.00000	0,000	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	7.90	Put			12,823.59000	12.82359	13,393,790	6.40	0.00	0	2,50
R186	On	07/05/2020	Bond Future	7.60	Put			14,486.14000	14.48614	15,056,340	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	7.60	Call			0.00000	0.00000	0,000	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.08	Call			0.00000	0.00000	0,000	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.08	Put			11,840.75000	11.84075	12,410,950	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.09	Call			0.00000	0.00000	0,000	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.09	Put			11,786.46000	11.78646	12,356,660	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Call			0.00000	0.00000	0,000	6.40	0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Put			11,895.06000	11.89506	12,465,260	6.40	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			6.57000	0.00657	3,950	6.39	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			10,861.67000	10.86167	11,439,250	6.39	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Call			4.35000	0.00435	2,570	6.39	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			11,430.31000	11.43031	12,008,730	6.39	33,624,444.00	2,800	
R186	On	06/08/2020	Bond Future	8.37	Call			6.82000	0.00682	4,110	6.39	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			10,810.21000	10.81021	11,387,700	6.39	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			7.07000	0.00707	4,270	6.39	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Put			10,758.78000	10.75878	11,336,180	6.39	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			10,009.42000	10.00942	10,590,550	5.46	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Put			14,019.15000	14.01915	14,608,420	5.46	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			2.21000	0.00221	1,340	5.46	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.65	Call			28.27000	0.02827	19,040	5.46	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			9,960.92000	9.96092	10,541,830	5.46	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			11.45000	0.01145	7,420	5.46	0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			148.26000	0.14826	108,650	5.61	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			7,128.51000	7.12851	7,679,040	5.61	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.66	Call			29.07000	0.02907	19,600	5.46	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			9,912.48000	9.91248	10,493,150	5.46	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			27.50000	0.02750	18,490	5.46	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Put			11,484.70000	11.48470	12,070,810	5.46	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Call			18.86000	0.01886	13,120	5.59	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			12,905.69000	12.90569	13,500,270	5.59	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R186	On	04/02/2021	Bond Future	8.17	Call			19.32000	0.01932	13,460	5.59	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			12,857.22000	12.85722	13,451,680	5.59	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			18.40000	0.01840	12,800	5.59	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			12,954.18000	12.95418	13,548,900	5.59	0.00	0	
Total R186 Option												33,624,444.00	2,800	36,17
Total For R186												415,682,732.86	6,571	128,26
R197	On	07/05/2020	Bond Future			301.58191	301.58191	301.58517	301.58517			0.00	0	2,60
R197	On	06/08/2020	Bond Future			299.22353	299.22353	299.22631	299.22631			0.00	0	
R197	On	05/11/2020	Bond Future			304.50231	304.50231	304.50466	304.50466			0.00	0	
R197	On	04/02/2021	Bond Future			301.93014	301.93014	301.93201	301.93201			0.00	0	
Total R197 Future												0.00	0	2,60
Total For R197												0.00	0	2,60
R202	On	07/05/2020	Bond Future			193.33873	193.33873	203.57006	203.57006			103,049,543.09	533	8,15
R202	On	06/08/2020	Bond Future			192.68389	192.68389	203.09941	203.09941			0.00	0	
R202	On	05/11/2020	Bond Future			196.08332	196.08332	206.68205	206.68205			0.00	0	
R202	On	04/02/2021	Bond Future			195.32932	195.32932	206.11658	206.11658			0.00	0	
Total R202 Future												103,049,543.09	533	8,15
Total For R202												103,049,543.09	533	8,15
R2023	On	07/05/2020	Bond Future			7.46198	102.24883	7.33599	102.56426		2.38	414,210,010.33	4,051	62,13
R2023	On	06/08/2020	Bond Future			7.48868	104.06725	7.34904	104.38813		2.23	0.00	0	
R2023	On	05/11/2020	Bond Future			7.53488	101.95027	7.37889	102.27657		1.92	0.00	0	
R2023	On	04/02/2021	Bond Future			7.59917	103.74314	7.42228	104.07501		1.80	0.00	0	
Total R2023 Future												414,210,010.33	4,051	62,13
R2023	On	07/05/2020	Bond Future	6.90	Call			78.70000	0.07870	40,410	2.77	0.00	0	
R2023	On	07/05/2020	Bond Future	6.90	Put			1,179.76000	1.17976	1,456,900	2.77	0.00	0	
R2023	On	07/05/2020	Bond Future	6.91	Call			83.44000	0.08344	43,270	2.78	0.00	0	
R2023	On	07/05/2020	Bond Future	6.91	Put			1,159.07000	1.15907	1,434,330	2.78	0.00	0	
R2023	On	07/05/2020	Bond Future	6.89	Call			74.16000	0.07416	37,700	2.76	0.00	0	
R2023	On	07/05/2020	Bond Future	6.89	Put			1,200.64000	1.20064	1,479,610	2.76	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Call			615.83000	0.61583	476,630	2.72	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Put			798.02000	0.79802	979,700	2.72	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Call			628.45000	0.62845	487,530	2.73	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Put			787.57000	0.78757	967,530	2.73	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call			603.58000	0.60358	466,110	2.72	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put			808.85000	0.80885	992,260	2.72	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			859.45000	0.85945	692,960	2.38	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			689.62000	0.68962	849,430	2.38	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			872.55000	0.87255	704,650	2.39	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	05/11/2020	Bond Future	7.47	Put			681.80000	0.68180	840,200	2.39	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			846.77000	0.84677	681,700	2.37	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			697.85000	0.69785	859,080	2.37	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			109.57000	0.10957	73,560	1.82	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			2,190.53000	2.19053	2,486,390	1.82	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			112.55000	0.11255	75,750	1.82	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			2,174.21000	2.17421	2,469,280	1.82	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			106.84000	0.10684	71,570	1.82	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			2,207.11000	2.20711	2,503,710	1.82	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												414,210,010.33	4,051	62,13
R2030	On	07/05/2020	Bond Future			11.76587	80.74186	11.64507	81.33023		10.11	80,741,860.00	1,000	104,5
R2030	On	06/08/2020	Bond Future			11.95987	78.16848	11.83358	78.76714		10.30	0.00	0	3
R2030	On	05/11/2020	Bond Future			12.15256	79.52868	12.02074	80.13763		8.99	0.00	0	
R2030	On	04/02/2021	Bond Future			12.36461	76.92008	12.22666	77.53961		9.44	0.00	0	
Total R2030 Future												80,741,860.00	1,000	104,84
R2030	On	07/05/2020	Bond Future	8.79	Call			0.00000	0.00000	0,000	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	8.79	Put			15,797.89000	15.79789	16,386,260	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Call			0.00000	0.00000	0,000	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Put			15,735.60000	15.73560	16,323,970	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Call			0.00000	0.00000	0,000	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	8.45	Call			0.00000	0.00000	0,000	9.56	0.00	0	5,00
R2030	On	07/05/2020	Bond Future	9.19	Call			0.00000	0.00000	0,000	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	9.19	Put			13,347.41000	13.34741	13,935,780	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Put			15,860.23000	15.86023	16,448,600	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	8.90	Call			0.00000	0.00000	0,000	9.56	0.00	0	
R2030	On	07/05/2020	Bond Future	8.90	Put			15,115.61000	15.11561	15,703,980	9.56	0.00	0	5,8
R2030	On	07/05/2020	Bond Future	8.85	Put			15,424.94000	15.42494	16,013,310	9.56	0.00	0	5,8
R2030	On	07/05/2020	Bond Future	8.85	Call			0.00000	0.00000	0,000	9.56	0.00	0	5,00
R2030	On	07/05/2020	Bond Future	8.45	Put			17,947.95000	17.94795	18,536,320	9.56	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put			6,001.88000	6.00188	6,521,000	10.09	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			342.22000	0.34222	262,680	10.09	0.00	0	4
R2030	On	06/08/2020	Bond Future	10.00	Put			9,487.12000	9.48712	10,067,860	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			59.40000	0.05940	41,480	9.74	0.00	0	4
R2030	On	06/08/2020	Bond Future	9.05	Put			14,908.16000	14.90816	15,505,630	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put			14,609.51000	14.60951	15,206,770	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call			3.81000	0.00381	2,370	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Put			14,549.94000	14.54994	15,147,160	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call			3.55000	0.00355	2,200	9.74	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	06/08/2020	Bond Future	9.09	Put			14,669.13000	14.66913	15,266,440	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call			0.20000	0.00020	0,110	9.74	0.00	0	80
R2030	On	06/08/2020	Bond Future	8.86	Put			16,055.26000	16.05526	16,653,310	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call			1.52000	0.00152	0,910	9.74	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Put			12,730.87000	12.73087	13,325,710	9.74	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Call			10.85000	0.01085	7,030	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Call			3.68000	0.00368	2,280	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call			29.72000	0.02972	20,110	9.74	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.20	Put			14,016.30000	14.01630	14,613,020	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.20	Call			5.22000	0.00522	3,280	9.74	0.00	0	30
R2030	On	06/08/2020	Bond Future	8.50	Put			18,281.45000	18.28145	18,879,950	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call			0.36000	0.00036	0,200	9.74	0.00	0	30
R2030	On	06/08/2020	Bond Future	8.36	Put			19,165.88000	19.16588	19,764,450	9.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call			3.08000	0.00308	1,890	9.74	0.00	0	40
R2030	On	06/08/2020	Bond Future	10.75	Put			5,779.09000	5.77909	6,291,160	10.12	0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			380.32000	0.38032	293,730	10.12	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			9,219.64000	9.21964	9,798,010	9.76	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call			68.37000	0.06837	48,080	9.76	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Put			10,857.06000	10.85706	11,446,110	9.74	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Call			58.96000	0.05896	42,680	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			11,015.59000	11.01559	11,608,260	8.37	0.00	0	14,100
R2030	On	05/11/2020	Bond Future	9.61	Call			31.99000	0.03199	22,600	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			12,384.42000	12.38442	12,983,980	8.37	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.36	Put			19,777.28000	19.77728	20,385,960	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			13,679.44000	13.67944	14,282,990	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			8,392.46000	8.39246	8,955,190	8.56	0.00	0	15,900
R2030	On	05/11/2020	Bond Future	9.39	Call			17.96000	0.01796	12,420	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			13,622.47000	13.62247	14,225,880	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			18.45000	0.01845	12,770	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			13,565.56000	13.56556	14,168,830	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			17.48000	0.01748	12,080	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			9,955.08000	9.95508	10,539,240	8.40	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			18,722.79000	18.72279	19,331,260	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			1.30000	0.00130	0,820	8.37	0.00	0	15,900
R2030	On	05/11/2020	Bond Future	9.03	Put			15,709.06000	15.70906	16,315,870	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			6.44000	0.00644	4,300	8.37	0.00	0	15,900
R2030	On	05/11/2020	Bond Future	10.37	Call			196.75000	0.19675	150,530	8.56	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			7,912.05000	7.91205	8,465,630	8.62	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			19,902.33000	19.90233	20,511,030	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			0.67000	0.00067	0,420	8.37	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/11/2020	Bond Future	9.04	Put		15,650.14000	15.65014	16,256,880	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call		6.64000	0.00664	4,430	8.37	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	10.06	Call		94.81000	0.09481	70,020	8.40	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call		3.71000	0.00371	2,430	8.37	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put		17,501.55000	17.50155	18,109,610	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call		2.53000	0.00253	1,640	8.37	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put		14,540.90000	14.54090	15,146,170	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call		11.53000	0.01153	7,850	8.37	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call		244.43000	0.24443	189,060	8.62	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call		0.72000	0.00072	0,450	8.37	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.86	Put		16,718.97000	16.71897	17,326,600	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call		3.83000	0.00383	2,510	8.37	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.10	Put		21,419.42000	21.41942	22,028,260	8.37	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call		0.28000	0.00028	0,170	8.37	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put		16,778.85000	16.77885	17,386,520	8.37	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Put		20,357.25000	20.35725	20,975,380	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call		4.65000	0.00465	3,250	8.72	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put		15,917.51000	15.91751	16,529,840	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call		27.35000	0.02735	20,150	8.72	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put		20,418.47000	20.41847	21,036,630	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put		15,689.45000	15.68945	16,301,190	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call		30.45000	0.03045	22,510	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put		15,632.58000	15.63258	16,244,170	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call		29.17000	0.02917	21,540	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put		15,746.37000	15.74637	16,358,270	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call		4.53000	0.00453	3,160	8.72	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put		17,422.04000	17.42204	18,037,340	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call		15.31000	0.01531	11,080	8.72	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call		211.65000	0.21165	167,170	8.72	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put		10,129.41000	10.12941	10,704,460	8.72	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call		29.81000	0.02981	22,020	8.72	0.00	0	
Total R2030 Option											0.00	0	143,24
Total For R2030											80,741,860.00	1,000	248,05
R2032	On	07/05/2020	Bond Future			12.28025	76.06690	12.17496	76.59991	11.72	0.00	0	81,90
R2032	On	06/08/2020	Bond Future			12.47394	77.41967	12.36413	77.96207	11.43	0.00	0	30
R2032	On	05/11/2020	Bond Future			12.67504	74.60951	12.56052	75.16123	10.50	0.00	0	
R2032	On	04/02/2021	Bond Future			12.89062	75.92101	12.77105	76.48228	10.52	0.00	0	
Total R2032 Future											0.00	0	82,24
R2032	On	07/05/2020	Bond Future	9.20	Call		0.00000	0.00000	0,000	10.89	0.00	0	7,50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2032	On	07/05/2020	Bond Future	9.30	Put			16,872.60000	16.87260	17,405,610	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.30	Call			0.00000	0.00000	0,000	10.89	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	8.82	Call			0.00000	0.00000	0,000	10.89	0.00	0	3,00
R2032	On	07/05/2020	Bond Future	9.00	Put			18,924.44000	18.92444	19,457,450	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	10.89	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.50	Put			15,538.38000	15.53838	16,071,390	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.50	Call			0.00000	0.00000	0,000	10.89	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.20	Put			17,549.73000	17.54973	18,082,740	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.19	Put			17,617.82000	17.61782	18,150,830	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.17	Call			0.00000	0.00000	0,000	10.89	0.00	0	3,00
R2032	On	07/05/2020	Bond Future	9.17	Put			17,754.20000	17.75420	18,287,210	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.54	Call			0.00000	0.00000	0,000	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.54	Put			15,274.71000	15.27471	15,807,720	10.89	0.00	0	3,00
R2032	On	07/05/2020	Bond Future	8.82	Put			20,185.40000	20.18540	20,718,410	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.18	Put			17,685.97000	17.68597	18,218,980	10.89	0.00	0	
R2032	On	07/05/2020	Bond Future	9.19	Call			0.00000	0.00000	0,000	10.89	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Call			2.97000	0.00297	1,960	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put			16,550.37000	16.55037	17,091,760	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Call			2.76000	0.00276	1,820	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put			16,681.36000	16.68136	17,222,820	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Put			21,156.07000	21.15607	21,698,390	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Call			0.20000	0.00020	0,120	10.68	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.29	Put			17,739.05000	17.73905	18,280,910	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	9.29	Call			1.53000	0.00153	0,990	10.68	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.46	Call			2.86000	0.00286	1,890	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Put			16,615.83000	16.61583	17,157,260	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Call			13.00000	0.01300	9,040	10.68	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put			13,737.78000	13.73778	14,276,220	10.68	0.00	0	80
R2032	On	05/11/2020	Bond Future	9.11	Put			19,737.25000	19.73725	20,288,240	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call			2.36000	0.00236	1,630	9.72	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Call			1.35000	0.00135	0,920	9.72	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.44	Put			17,561.75000	17.56175	18,111,570	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call			6.52000	0.00652	4,620	9.72	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call			329.17000	0.32917	267,280	9.95	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put			15,522.75000	15.52275	16,070,120	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call			16.49000	0.01649	12,040	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put			15,460.18000	15.46018	16,007,450	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call			15.63000	0.01563	11,380	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put			8,464.21000	8.46421	8,962,640	9.88	0.00	0	3,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/11/2020	Bond Future	8.94	Put		20,886.49000	20.88649	21,437,780	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Put		16,469.74000	16.46974	17,018,480	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Call		10.63000	0.01063	7,650	9.72	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call		273.95000	0.27395	220,660	9.88	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		15,585.39000	15.58539	16,132,860	9.72	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		8,016.84000	8.01684	8,506,670	9.95	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		16.06000	0.01606	11,710	9.72	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		17,348.08000	17.34808	17,901,690	9.74	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Call		35.40000	0.03540	27,590	9.74	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		17,285.61000	17.28561	17,839,070	9.74	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		36.14000	0.03614	28,180	9.74	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		17,223.21000	17.22321	17,776,520	9.74	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		10,388.98000	10.38898	10,898,020	9.79	0.00	0	80
R2032	On	04/02/2021	Bond Future	8.79	Put		22,710.44000	22.71044	23,270,360	9.74	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		5.26000	0.00526	3,910	9.74	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		19,385.13000	19.38513	19,942,330	9.74	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		17.34000	0.01734	13,270	9.74	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Call		34.67000	0.03467	27,010	9.74	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Call		308.08000	0.30808	255,850	9.79	0.00	0	
Total R2032 Option											0.00	0	55,80
Total For R2032											0.00	0	138,04
R2035	On	07/05/2020	Bond Future			12.53257	77.38706	12.40171	78.09755	12.56	773,870.60	10	132,70
R2035	On	06/08/2020	Bond Future			12.72041	78.76334	12.58401	79.48633	12.19	0.00	0	40
R2035	On	05/11/2020	Bond Future			12.91748	75.63545	12.77534	76.37093	11.38	0.00	0	
R2035	On	04/02/2021	Bond Future			13.13262	76.96511	12.98416	77.71338	11.39	0.00	0	
Total R2035 Future											773,870.60	10	133,10
R2035	On	07/05/2020	Bond Future	9.55	Put		18,361.54000	18.36154	19,072,030	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.55	Call		0.00000	0.00000	0,000	11.26	0.00	0	7,50
R2035	On	07/05/2020	Bond Future	9.85	Put		16,138.76000	16.13876	16,849,250	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.85	Call		0.00000	0.00000	0,000	11.26	0.00	0	7,50
R2035	On	07/05/2020	Bond Future	9.78	Put		16,650.56000	16.65056	17,361,050	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.18	Put		21,211.29000	21.21129	21,921,780	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.18	Call		0.00000	0.00000	0,000	11.26	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	10.57	Call		0.61000	0.00061	0,220	11.29	0.00	0	
R2035	On	07/05/2020	Bond Future	10.57	Put		11,106.51000	11.10651	11,816,610	11.29	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	9.11	Put		21,764.34000	21.76434	22,474,830	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.47	Put		18,967.39000	18.96739	19,677,880	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.11	Call		0.00000	0.00000	0,000	11.26	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	9.75	Put		16,871.17000	16.87117	17,581,660	11.26	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	07/05/2020	Bond Future	9.75	Call			0.00000	0.00000	0,000	11.26	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	10.75	Call			2.09000	0.00209	0,850	11.37	0.00	0	
R2035	On	07/05/2020	Bond Future	10.75	Put			9,912.91000	9.91291	10,622,160	11.37	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	9.78	Call			0.00000	0.00000	0,000	11.26	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	9.48	Call			0.00000	0.00000	0,000	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.48	Put			18,891.35000	18.89135	19,601,840	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.49	Call			0.00000	0.00000	0,000	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.49	Put			18,815.40000	18.81540	19,525,890	11.26	0.00	0	
R2035	On	07/05/2020	Bond Future	9.47	Call			0.00000	0.00000	0,000	11.26	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Put			16,603.16000	16.60316	17,324,080	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	8.75	Call			0.04000	0.00004	0,020	11.12	0.00	0	3,00
R2035	On	06/08/2020	Bond Future	9.92	Call			5.54000	0.00554	3,390	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put			16,531.60000	16.53160	17,252,440	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call			5.74000	0.00574	3,520	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Put			16,460.11000	16.46011	17,180,880	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Call			5.34000	0.00534	3,270	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.67	Call			2.20000	0.00220	1,300	11.12	0.00	0	50
R2035	On	06/08/2020	Bond Future	10.45	Call			31.04000	0.03104	20,510	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Put			12,867.50000	12.86750	13,579,960	11.12	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.00	Put			23,483.39000	23.48339	24,206,320	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.00	Call			0.13000	0.00013	0,070	11.12	0.00	0	24,70
R2035	On	06/08/2020	Bond Future	8.75	Put			25,504.37000	25.50437	26,227,340	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Put			22,770.02000	22.77002	23,492,920	11.12	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Call			0.19000	0.00019	0,100	11.12	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.67	Put			18,347.03000	18.34703	19,069,120	11.12	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call			44.89000	0.04489	31,680	10.43	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put			14,569.71000	14.56971	15,291,980	10.43	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call			42.73000	0.04273	30,100	10.43	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put			14,703.63000	14.70363	15,426,480	10.43	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call			43.80000	0.04380	30,880	10.43	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put			14,636.62000	14.63662	15,359,180	10.43	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Call			64.77000	0.06477	48,770	10.59	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put			17,568.66000	17.56866	18,300,930	10.59	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call			66.05000	0.06605	49,770	10.59	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			17,500.31000	17.50031	18,232,300	10.59	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			63.51000	0.06351	47,790	10.59	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			17,637.11000	17.63711	18,369,660	10.59	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			77.10000	0.07710	58,390	10.59	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			16,957.06000	16.95706	17,686,620	10.59	0.00	0	60
R2035	On	04/02/2021	Bond Future	11.14	Call			424.50000	0.42450	342,280	10.69	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/02/2021	Bond Future	11.14	Put			10.77106000	10.77106	11,437,110	10.69	0.00	0	6
Total R2035 Option												0.00	0	71,1
Total For R2035												773,870.60	10	204,2
R2037	On	07/05/2020	Bond Future			12.68613	73.57222	12.55017	74.29478		13.23	0.00	0	81,4
R2037	On	06/08/2020	Bond Future			12.87922	70.62073	12.73741	71.35603		13.56	0.00	0	3
R2037	On	05/11/2020	Bond Future			13.06828	71.84946	12.92066	72.59743		11.97	0.00	0	
R2037	On	04/02/2021	Bond Future			13.27403	68.85520	13.11997	69.61625		12.68	0.00	0	
Total R2037 Future												0.00	0	81,7
R2037	On	07/05/2020	Bond Future	9.60	Call			0.00000	0.00000	0,000	11.94	0.00	0	
R2037	On	07/05/2020	Bond Future	9.60	Put			18,993.37000	18.99337	19,715,930	11.94	0.00	0	
R2037	On	07/05/2020	Bond Future	9.61	Call			0.00000	0.00000	0,000	11.94	0.00	0	
R2037	On	07/05/2020	Bond Future	9.61	Put			18,916.58000	18.91658	19,639,140	11.94	0.00	0	
R2037	On	07/05/2020	Bond Future	9.59	Call			0.00000	0.00000	0,000	11.94	0.00	0	
R2037	On	07/05/2020	Bond Future	9.59	Put			19,070.25000	19.07025	19,792,810	11.94	0.00	0	
R2037	On	07/05/2020	Bond Future	10.00	Put			15,996.00000	15.99600	16,718,560	11.94	0.00	0	
R2037	On	07/05/2020	Bond Future	10.00	Call			0.00000	0.00000	0,000	11.94	0.00	0	7,5
R2037	On	07/05/2020	Bond Future	9.70	Put			18,229.83000	18.22983	18,952,390	11.94	0.00	0	
R2037	On	07/05/2020	Bond Future	9.70	Call			0.00000	0.00000	0,000	11.94	0.00	0	7,5
R2037	On	06/08/2020	Bond Future	9.87	Call			3.31000	0.00331	1,970	12.44	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put			17,878.32000	17.87832	18,612,280	12.44	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call			3.43000	0.00343	2,050	12.44	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put			17,804.62000	17.80462	18,538,540	12.44	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call			3.19000	0.00319	1,900	12.44	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put			17,952.10000	17.95210	18,686,110	12.44	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call			22.65000	0.02265	15,480	11.00	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put			16,548.17000	16.54817	17,288,970	11.00	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call			23.25000	0.02325	15,910	11.00	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put			16,478.06000	16.47806	17,218,690	11.00	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call			22.05000	0.02205	15,050	11.00	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put			16,618.37000	16.61837	17,359,340	11.00	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Put			15,511.66000	15.51166	16,244,440	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call			119.75000	0.11975	91,480	11.78	0.00	0	2
R2037	On	04/02/2021	Bond Future	13.73	Call			5,272.09000	5.27209	4,782,250	14.17	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			2,334.73000	2.33473	2,605,940	14.17	0.00	0	3
R2037	On	04/02/2021	Bond Future	11.97	Put			7,286.87000	7.28687	7,862,860	12.41	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			13,159.48000	13.15948	13,871,610	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call			83.06000	0.08306	62,650	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			16,848.84000	16.84884	17,589,480	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			7,589.55000	7.58955	8,177,200	12.35	0.00	0	2

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/02/2021	Bond Future	10.29	Call		84.63000	0.08463	63,880	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		16,780.93000	16.78093	17,521,230	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		81.51000	0.08151	61,450	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		16,916.86000	16.91686	17,657,850	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Call		223.83000	0.22383	174,910	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		1,161.19000	1.16119	976,130	12.41	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.35	Call		94.62000	0.09462	71,690	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		16,375.77000	16.37577	17,113,890	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		21,340.49000	21.34049	22,095,200	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		22.90000	0.02290	16,560	11.78	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Call		1,064.01000	1.06401	890,610	12.35	0.00	0	
Total R2037 Option											0.00	0	16,25
Total For R2037											0.00	0	98,04
R2040	On	07/05/2020	Bond Future			12.80649	75.33484	12.69092	75.97424	13.62	3,390,067.80	45	64,96
R2040	On	06/08/2020	Bond Future			13.00032	72.16410	12.87966	72.81474	13.94	0.00	0	60
R2040	On	05/11/2020	Bond Future			13.18989	73.41963	13.06417	74.08148	12.39	0.00	0	
R2040	On	04/02/2021	Bond Future			13.39622	70.20254	13.26488	70.87591	13.13	0.00	0	
Total R2040 Future											3,390,067.80	45	65,56
R2040	On	07/05/2020	Bond Future	9.74	Call		0.00000	0.00000	0,000	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	9.74	Put		20,088.47000	20.08847	20,727,870	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Call		0.00000	0.00000	0,000	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Put		20,005.99000	20.00599	20,645,390	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	9.73	Call		0.00000	0.00000	0,000	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	10.15	Call		0.00000	0.00000	0,000	12.03	0.00	0	7,50
R2040	On	07/05/2020	Bond Future	10.00	Put		17,980.50000	17.98050	18,619,900	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	10.00	Call		0.00000	0.00000	0,000	12.03	0.00	0	2,60
R2040	On	07/05/2020	Bond Future	9.50	Put		22,102.91000	22.10291	22,742,310	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	9.50	Call		0.00000	0.00000	0,000	12.03	0.00	0	2,60
R2040	On	07/05/2020	Bond Future	11.10	Call		3.22000	0.00322	1,500	12.10	0.00	0	40
R2040	On	07/05/2020	Bond Future	12.70	Put		0.00000	0.00000	1,968,430	15.15	0.00	0	
R2040	On	07/05/2020	Bond Future	12.70	Call		0.00000	0.00000	1,379,610	15.15	448,373.25	325	30
R2040	On	07/05/2020	Bond Future	9.85	Put		19,187.39000	19.18739	19,826,790	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	9.85	Call		0.00000	0.00000	0,000	12.03	0.00	0	7,50
R2040	On	07/05/2020	Bond Future	10.15	Put		16,798.30000	16.79830	17,437,700	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	9.73	Put		20,171.07000	20.17107	20,810,470	12.03	0.00	0	
R2040	On	07/05/2020	Bond Future	12.20	Put		0.00000	0.00000	3,862,950	13.95	0.00	0	
R2040	On	07/05/2020	Bond Future	12.20	Call		0.00000	0.00000	399,620	13.95	129,876.50	325	30
R2040	On	07/05/2020	Bond Future	11.80	Put		5,410.72000	5.41072	5,996,780	13.32	0.00	0	
R2040	On	07/05/2020	Bond Future	11.80	Call		149.66000	0.14966	96,320	13.32	0.00	0	40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	07/05/2020	Bond Future	11.10	Put		9,849.64000	9.84964	10,487,320	12.10	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Call		46.45000	0.04645	32,810	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Put		12,647.21000	12.64721	13,284,210	12.61	0.00	0	12,5
R2040	On	06/08/2020	Bond Future	11.26	Call		155.89000	0.15589	116,860	12.97	0.00	0	
R2040	On	06/08/2020	Bond Future	11.26	Put		9,935.25000	9.93525	10,546,860	12.97	0.00	0	5
R2040	On	06/08/2020	Bond Future	10.79	Call		39.10000	0.03910	27,430	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	10.79	Put		13,065.82000	13.06582	13,704,790	12.61	0.00	0	80
R2040	On	06/08/2020	Bond Future	9.57	Put		22,481.94000	22.48194	23,132,390	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	9.57	Call		0.47000	0.00047	0,280	12.61	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.07	Put		18,419.37000	18.41937	19,068,710	12.61	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.07	Call		3.60000	0.00360	2,300	12.61	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.03	Call		3.10000	0.00310	1,970	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Put		18,733.97000	18.73397	19,383,480	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Call		3.22000	0.00322	2,050	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Put		18,655.15000	18.65515	19,304,620	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Call		2.98000	0.00298	1,890	12.61	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Put		18,812.89000	18.81289	19,462,440	12.61	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Put		18,146.67000	18.14667	18,803,360	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Call		18.29000	0.01829	13,130	11.31	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call		523.18000	0.52318	427,200	11.80	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		8,421.42000	8.42142	8,987,290	11.80	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put		19,927.77000	19.92777	20,586,810	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		9.46000	0.00946	6,650	11.31	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.50	Call		352.45000	0.35245	282,440	11.58	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		9,529.07000	9.52907	10,120,910	11.58	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.73	Put		22,096.16000	22.09616	22,756,720	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		4.10000	0.00410	2,810	11.31	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		24,009.93000	24.00993	24,671,160	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		1.90000	0.00190	1,280	11.31	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.31	Call		22.77000	0.02277	16,460	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		17,541.48000	17.54148	18,197,020	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		23.39000	0.02339	16,920	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		17,466.35000	17.46635	18,121,730	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		22.16000	0.02216	16,010	11.31	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		17,616.72000	17.61672	18,272,420	11.31	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Call		609.08000	0.60908	512,160	12.49	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		10,366.83000	10.36683	10,943,280	12.49	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.74	Call		782.37000	0.78237	664,520	12.65	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		9,464.01000	9.46401	10,019,530	12.65	0.00	0	80
R2040	On	04/02/2021	Bond Future	9.49	Put		25,080.78000	25.08078	25,751,060	12.22	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2040	On	04/02/2021	Bond Future	9.49	Call		12.23000	0.01223	9,140	12.22	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		19,117.07000	19.11707	19,776,560	12.22	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		63.51000	0.06351	49,630	12.22	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		24,412.27000	24.41227	25,081,960	12.22	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		14.81000	0.01481	11,130	12.22	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		20,409.13000	20.40913	21,072,330	12.22	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		44.98000	0.04498	34,810	12.22	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.40	Call		86.60000	0.08660	68,280	12.22	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		17,933.60000	17.93360	18,588,650	12.22	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Call		88.25000	0.08825	69,620	12.22	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		17,860.69000	17.86069	18,515,430	12.22	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		89.94000	0.08994	70,990	12.22	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		17,787.92000	17.78792	18,442,340	12.22	0.00	0	
Total R2040 Option											578,249.75	650	53,18
Total For R2040											3,968,317.55	695	118,75
R2044	On	07/05/2020	Bond Future			12.84468	72.20362	12.73927	72.77700	14.15	285,926,335.20	3,960	82,74
R2044	On	06/08/2020	Bond Future			13.03483	69.10247	12.92470	69.68597	14.50	0.00	0	50
R2044	On	05/11/2020	Bond Future			13.22063	70.30476	13.10581	70.89830	12.86	0.00	0	
R2044	On	04/02/2021	Bond Future			13.42282	67.15808	13.30279	67.76189	13.63	0.00	0	
Total R2044 Future											285,926,335.20	3,960	83,24
R2044	On	07/05/2020	Bond Future	9.91	Put		19,123.83000	19.12383	19,697,210	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.91	Call		0.00000	0.00000	0,000	12.54	0.00	0	50
R2044	On	07/05/2020	Bond Future	11.02	Call		1.50000	0.00150	0,710	12.55	0.00	0	
R2044	On	07/05/2020	Bond Future	11.02	Put		10,665.94000	10.66594	11,238,530	12.55	0.00	0	50
R2044	On	07/05/2020	Bond Future	9.98	Put		18,547.29000	18.54729	19,120,670	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.98	Call		0.00000	0.00000	0,000	12.54	0.00	0	10
R2044	On	07/05/2020	Bond Future	11.09	Call		2.43000	0.00243	1,180	12.60	0.00	0	
R2044	On	07/05/2020	Bond Future	11.09	Put		10,179.00000	10.17900	10,751,130	12.60	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.26	Put		24,786.35000	24.78635	25,359,730	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.26	Call		0.00000	0.00000	0,000	12.54	0.00	0	50
R2044	On	07/05/2020	Bond Future	9.97	Put		18,629.28000	18.62928	19,202,660	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.97	Call		0.00000	0.00000	0,000	12.54	0.00	0	10
R2044	On	07/05/2020	Bond Future	10.81	Call		0.36000	0.00036	0,160	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	10.81	Put		12,159.08000	12.15908	12,732,260	12.54	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.33	Put		24,148.61000	24.14861	24,721,990	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.33	Call		0.00000	0.00000	0,000	12.54	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.81	Call		0.00000	0.00000	0,000	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.81	Put		19,958.29000	19.95829	20,531,670	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.79	Call		0.00000	0.00000	0,000	12.54	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	07/05/2020	Bond Future	9.79	Put		20,126.72000	20.12672	20,700,100	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.45	Put		23,071.49000	23.07149	23,644,870	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.45	Call		0.00000	0.00000	0,000	12.54	0.00	0	12
R2044	On	07/05/2020	Bond Future	9.80	Call		0.00000	0.00000	0,000	12.54	0.00	0	
R2044	On	07/05/2020	Bond Future	9.80	Put		20,042.44000	20.04244	20,615,820	12.54	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Put		24,837.99000	24.83799	25,421,430	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Call		0.14000	0.00014	0,080	13.14	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.98	Put		19,524.14000	19.52414	20,106,900	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.98	Call		2.16000	0.00216	1,420	13.14	0.00	0	60
R2044	On	06/08/2020	Bond Future	11.09	Call		85.96000	0.08596	64,430	13.27	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Put		20,513.02000	20.51302	21,096,050	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Put		12,341.54000	12.34154	12,910,990	13.14	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.87	Call		1.39000	0.00139	0,900	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put		20,429.91000	20.42991	21,012,920	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Call		1.45000	0.00145	0,940	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Put		20,346.93000	20.34693	20,929,920	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Call		1.33000	0.00133	0,860	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	11.09	Put		11,253.96000	11.25396	11,815,930	13.27	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.01	Put		28,072.65000	28.07265	28,656,140	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Call		0.02000	0.00002	0,010	13.14	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.66	Put		22,202.77000	22.20277	22,786,060	13.14	0.00	0	
R2044	On	06/08/2020	Bond Future	9.66	Call		0.57000	0.00057	0,360	13.14	0.00	0	14
R2044	On	06/08/2020	Bond Future	10.93	Call		52.79000	0.05279	38,740	13.14	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call		126.53000	0.12653	99,560	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put		12,452.85000	12.45285	13,019,420	11.75	0.00	0	50
R2044	On	05/11/2020	Bond Future	10.04	Put		19,981.95000	19.98195	20,572,970	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call		9.19000	0.00919	6,670	11.75	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.34	Put		25,944.55000	25.94455	26,537,810	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put		17,623.82000	17.62382	18,211,780	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put		10,409.10000	10.40910	10,953,700	11.90	0.00	0	50
R2044	On	05/11/2020	Bond Future	10.35	Call		22.47000	0.02247	16,740	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put		17,547.23000	17.54723	18,135,040	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call		23.09000	0.02309	17,220	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put		17,470.77000	17.47077	18,058,440	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call		21.86000	0.02186	16,280	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call		8.65000	0.00865	6,270	11.75	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	9.29	Put		26,396.00000	26.39600	26,989,310	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call		0.71000	0.00071	0,480	11.75	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.96	Put		20,630.50000	20.63050	21,222,030	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call		7.19000	0.00719	5,180	11.75	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 Intere
R2044	On	05/11/2020	Bond Future	11.38	Call		254.53000	0.25453	205,590	11.90	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call		3.31000	0.00331	2,340	11.75	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.97	Put		20,548.98000	20.54898	21,140,450	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		7.42000	0.00742	5,350	11.75	0.00	0	5
R2044	On	05/11/2020	Bond Future	8.87	Put		30,331.04000	30.33104	30,924,530	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		0.13000	0.00013	0,080	11.75	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	10.02	Put		20,143.31000	20.14331	20,734,470	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call		0.86000	0.00086	0,580	11.75	0.00	0	5
R2044	On	05/11/2020	Bond Future	11.17	Call		159.46000	0.15946	126,460	11.75	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put		11,727.83000	11.72783	12,288,370	11.75	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call		284.54000	0.28454	230,920	11.95	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put		10,108.77000	10.10877	10,648,690	11.95	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put		22,626.40000	22.62640	23,218,970	11.75	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call		73.39000	0.07339	58,910	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		18,509.59000	18.50959	19,098,920	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		74.85000	0.07485	60,110	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		18,434.25000	18.43425	19,023,320	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		71.95000	0.07195	57,730	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		18,585.06000	18.58506	19,174,650	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		177.30000	0.17730	145,760	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		15,052.38000	15.05238	15,624,650	12.69	0.00	0	4
R2044	On	04/02/2021	Bond Future	10.29	Call		63.84000	0.06384	51,060	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		19,040.85000	19.04085	19,631,880	12.69	0.00	0	4
R2044	On	04/02/2021	Bond Future	9.66	Put		24,124.74000	24.12474	24,724,940	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		15.91000	0.01591	12,300	12.69	0.00	0	4
R2044	On	04/02/2021	Bond Future	10.04	Put		20,993.23000	20.99323	21,589,050	12.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		37.89000	0.03789	29,900	12.69	0.00	0	
Total R2044 Option											0.00	0	18,15
Total For R2044											285,926,335.20	3,960	101,35
R2048	On	07/05/2020	Bond Future			12.81894	70.97935	12.71346	71.55557	14.48	388,895,858.65	5,479	100,3
R2048	On	06/08/2020	Bond Future			12.99927	72.24162	12.88911	72.82802	14.00	0.00	0	5
R2048	On	05/11/2020	Bond Future			13.18740	69.06362	13.07239	69.66004	13.16	0.00	0	
R2048	On	04/02/2021	Bond Future			13.39238	70.27762	13.27195	70.88451	13.15	0.00	0	
Total R2048 Future											388,895,858.65	5,479	100,83
R2048	On	07/05/2020	Bond Future	9.78	Call		0.00000	0.00000	0,000	12.77	0.00	0	
R2048	On	07/05/2020	Bond Future	9.78	Put		20,378.48000	20.37848	20,954,700	12.77	0.00	0	
R2048	On	07/05/2020	Bond Future	9.79	Call		0.00000	0.00000	0,000	12.77	0.00	0	
R2048	On	07/05/2020	Bond Future	9.79	Put		20,291.51000	20.29151	20,867,730	12.77	0.00	0	
R2048	On	07/05/2020	Bond Future	9.77	Call		0.00000	0.00000	0,000	12.77	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	07/05/2020	Bond Future	9.77	Put		20,465.58000	20.46558	21,041,800	12.77	0.00	0	
R2048	On	07/05/2020	Bond Future	10.20	Call		0.00000	0.00000	0,000	12.77	0.00	0	
R2048	On	07/05/2020	Bond Future	10.20	Put		16,847.33000	16.84733	17,423,550	12.77	0.00	0	30
R2048	On	07/05/2020	Bond Future	10.70	Call		0.17000	0.00017	0,070	12.77	0.00	0	
R2048	On	07/05/2020	Bond Future	10.70	Put		12,948.00000	12.94800	13,524,120	12.77	0.00	0	30
R2048	On	07/05/2020	Bond Future	9.69	Put		21,167.70000	21.16770	21,743,920	12.77	0.00	0	
R2048	On	07/05/2020	Bond Future	9.69	Call		0.00000	0.00000	0,000	12.77	0.00	0	30
R2048	On	06/08/2020	Bond Future	12.25	Put		0.00000	0.00000	5,224,480	14.33	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Call		0.00000	0.00000	1,044,220	14.33	849,995.08	814	8
R2048	On	06/08/2020	Bond Future	11.80	Put		6,897.21000	6.89721	7,383,050	13.76	0.00	0	4
R2048	On	06/08/2020	Bond Future	11.80	Call		560.71000	0.56071	460,150	13.76	0.00	0	4
R2048	On	06/08/2020	Bond Future	11.10	Put		11,088.79000	11.08879	11,651,950	12.79	0.00	0	
R2048	On	06/08/2020	Bond Future	11.10	Call		94.00000	0.09400	70,760	12.79	0.00	0	4
R2048	On	06/08/2020	Bond Future	12.75	Put		0.00000	0.00000	3,472,630	15.33	0.00	0	
R2048	On	06/08/2020	Bond Future	12.75	Call		0.00000	0.00000	2,132,290	15.33	1,735,684.06	814	8
R2048	On	06/08/2020	Bond Future	10.35	Put		16,596.00000	16.59600	17,179,680	12.65	0.00	0	
R2048	On	06/08/2020	Bond Future	10.35	Call		8.70000	0.00870	5,980	12.65	0.00	0	6
R2048	On	06/08/2020	Bond Future	11.85	Put		6,640.46000	6.64046	7,118,450	13.82	0.00	0	
R2048	On	06/08/2020	Bond Future	11.85	Call		617.95000	0.61795	509,540	13.82	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Put		10,755.03000	10.75503	11,314,850	12.86	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Call		109.98000	0.10998	83,400	12.86	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Put		12,829.44000	12.82944	13,403,890	12.65	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Call		44.09000	0.04409	32,140	12.65	0.00	0	6
R2048	On	06/08/2020	Bond Future	9.25	Put		26,130.72000	26.13072	26,717,090	12.65	0.00	0	
R2048	On	06/08/2020	Bond Future	9.25	Call		0.07000	0.00007	0,040	12.65	0.00	0	20,6
R2048	On	06/08/2020	Bond Future	9.00	Put		28,556.63000	28.55663	29,143,020	12.65	0.00	0	
R2048	On	06/08/2020	Bond Future	9.00	Call		0.02000	0.00002	0,010	12.65	0.00	0	3,00
R2048	On	06/08/2020	Bond Future	10.19	Call		4.83000	0.00483	3,250	12.65	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Put		17,874.93000	17.87493	18,459,750	12.65	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Call		5.01000	0.00501	3,380	12.65	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Put		17,793.95000	17.79395	18,378,720	12.65	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Call		4.65000	0.00465	3,130	12.65	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Put		17,956.03000	17.95603	18,540,910	12.65	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Call		9.50000	0.00950	6,900	12.02	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		20,077.12000	20.07712	20,670,940	12.02	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		8.93000	0.00893	6,470	12.02	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		20,243.12000	20.24312	20,837,080	12.02	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call		9.21000	0.00921	6,680	12.02	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		20,160.04000	20.16004	20,753,930	12.02	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		94.25000	0.09425	76,220	12.24	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/02/2021	10.48	Put			17.64862000	17.64862	18,237,480	12.24	0.00	0	
R2048	On	04/02/2021	10.46	Call			90.64000	0.09064	73,230	12.24	0.00	0	
R2048	On	04/02/2021	10.46	Put			17,799.92000	17.79992	18,389,400	12.24	0.00	0	
R2048	On	04/02/2021	10.47	Call			92.43000	0.09243	74,710	12.24	0.00	0	
R2048	On	04/02/2021	10.47	Put			17,724.19000	17.72419	18,313,360	12.24	0.00	0	
Total R2048 Option											2,585,679.14	1,628	28,38
Total For R2048											391,481,537.79	7,107	129,22
R208	On	07/05/2020			4.56459	102.64304	5.07623	102.19834		0.57	0.00	0	29,6
R208	On	06/08/2020			3.52693	104.46848	4.24370	104.01569		0.40	0.00	0	
R208	On	05/11/2020			1.23213	102.88529	2.40236	102.42447		0.21	0.00	0	
Total R208 Future											0.00	0	29,6
R208	On	07/05/2020	4.81	Call			18.95000	0.01895	235,050	0.61	0.00	0	
R208	On	07/05/2020	4.81	Put			249.96000	0.24996	21,360	0.61	0.00	0	
R208	On	07/05/2020	4.82	Call			20.08000	0.02008	241,990	0.61	0.00	0	
R208	On	07/05/2020	4.82	Put			242.40000	0.24240	19,610	0.61	0.00	0	
R208	On	07/05/2020	4.80	Call			17.89000	0.01789	228,210	0.62	0.00	0	
R208	On	07/05/2020	4.80	Put			257.60000	0.25760	23,220	0.62	0.00	0	
R208	On	06/08/2020	5.56	Call			822.88000	0.82288	1,275,020	0.51	0.00	0	
R208	On	06/08/2020	5.56	Put			0.65000	0.00065	0,000	0.51	0.00	0	
R208	On	06/08/2020	5.57	Call			829.07000	0.82907	1,281,220	0.51	0.00	0	
R208	On	06/08/2020	5.57	Put			0.64000	0.00064	0,000	0.51	0.00	0	
R208	On	06/08/2020	5.55	Call			816.70000	0.81670	1,268,820	0.51	0.00	0	
R208	On	06/08/2020	5.55	Put			0.67000	0.00067	0,000	0.51	0.00	0	
R208	On	05/11/2020	4.78	Call			923.70000	0.92370	1,384,520	0.28	0.00	0	
R208	On	05/11/2020	4.78	Put			0.00000	0.00000	0,000	0.28	0.00	0	
R208	On	05/11/2020	4.79	Call			927.55000	0.92755	1,388,370	0.28	0.00	0	
R208	On	05/11/2020	4.79	Put			0.00000	0.00000	0,000	0.28	0.00	0	
R208	On	05/11/2020	4.77	Call			919.85000	0.91985	1,380,670	0.28	0.00	0	
R208	On	05/11/2020	4.77	Put			0.00000	0.00000	0,000	0.28	0.00	0	
Total R208 Option											0.00	0	
Total For R208											0.00	0	29,6
R209	On	07/05/2020			12.57621	57.64455	12.44544	58.23326		14.32	461,156.40	8	72,3
R209	On	06/08/2020			12.75032	58.66971	12.61446	59.26878		13.93	0.00	0	20
R209	On	05/11/2020			12.92942	56.54108	12.78827	57.15052		12.90	0.00	0	
R209	On	04/02/2021			13.11953	57.53496	12.97274	58.15506		12.98	0.00	0	
Total R209 Future											461,156.40	8	72,51
R209	On	07/05/2020	9.46	Call			0.00000	0.00000	0,000	13.73	0.00	0	
R209	On	07/05/2020	9.46	Put			16,354.18000	16.35418	16,942,890	13.73	0.00	0	
R209	On	07/05/2020	9.47	Call			0.00000	0.00000	0,000	13.73	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	07/05/2020	Bond Future	9.47	Put		16,288.60000	16.28860	16,877,310	13.73	0.00	0	
R209	On	07/05/2020	Bond Future	9.45	Call		0.00000	0.00000	0,000	13.73	0.00	0	
R209	On	07/05/2020	Bond Future	9.45	Put		16,419.84000	16.41984	17,008,550	13.73	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Call		0.00000	0.00000	0,000	13.26	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Put		50,155.88000	50.15588	50,754,950	13.26	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Call		0.00000	0.00000	0,000	13.26	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Put		50,047.55000	50.04755	50,646,620	13.26	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Call		0.00000	0.00000	0,000	13.26	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put		50,264.36000	50.26436	50,863,430	13.26	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call		20.11000	0.02011	14,030	12.04	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put		14,354.34000	14.35434	14,957,700	12.04	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call		20.64000	0.02064	14,410	12.04	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put		14,294.15000	14.29415	14,897,360	12.04	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call		19.60000	0.01960	13,660	12.04	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put		14,414.62000	14.41462	15,018,120	12.04	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call		65.81000	0.06581	50,090	11.98	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		14,561.08000	14.56108	15,165,460	11.98	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		67.08000	0.06708	51,080	11.98	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		14,502.60000	14.50260	15,106,700	11.98	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		64.57000	0.06457	49,110	11.98	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		14,619.66000	14.61966	15,224,300	11.98	0.00	0	
Total R209 Option											0.00	0	
Total For R209											461,156.40	8	72,51
R210	On	07/05/2020	Bond Future			170.59708	170.59708	172.40277	172.40277		0.00	0	1,93
R210	On	06/08/2020	Bond Future			173.67319	173.67319	175.51116	175.51116		0.00	0	
R210	On	05/11/2020	Bond Future			174.01397	174.01397	175.88396	175.88396		0.00	0	
R210	On	04/02/2021	Bond Future			177.11465	177.11465	179.01764	179.01764		0.00	0	
Total R210 Future											0.00	0	1,93
Total For R210											0.00	0	1,93
R212	On	07/05/2020	Bond Future			163.80577	163.80577	164.98652	164.98652		0.00	0	6,7
R212	On	06/08/2020	Bond Future			164.46364	164.46364	165.66542	165.66542		0.00	0	
R212	On	05/11/2020	Bond Future			167.36508	167.36508	168.58776	168.58776		0.00	0	
R212	On	04/02/2021	Bond Future			168.01774	168.01774	169.26193	169.26193		0.00	0	
Total R212 Future											0.00	0	6,71
Total For R212											0.00	0	6,71
R213	On	07/05/2020	Bond Future			12.01901	71.45524	11.90853	71.97491	11.34	0.00	0	15,4
R213	On	06/08/2020	Bond Future			12.19986	72.72602	12.08477	73.25479	11.02	0.00	0	30
R213	On	05/11/2020	Bond Future			12.39164	70.44360	12.27176	70.98144	10.13	0.00	0	
R213	On	04/02/2021	Bond Future			12.60197	71.68214	12.47681	72.22938	10.16	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 Future												0.00	0	15,74
R213	On	07/05/2020	Bond Future	9.02	Call		0.00000	0.00000	0,000	10.81		0.00	0	
R213	On	07/05/2020	Bond Future	9.02	Put		15,648.37000	15.64837	16,168,040	10.81		0.00	0	
R213	On	07/05/2020	Bond Future	9.00	Call		0.00000	0.00000	0,000	10.81		0.00	0	
R213	On	07/05/2020	Bond Future	9.00	Put		15,772.09000	15.77209	16,291,760	10.81		0.00	0	
R213	On	07/05/2020	Bond Future	9.01	Call		0.00000	0.00000	0,000	10.81		0.00	0	
R213	On	07/05/2020	Bond Future	9.01	Put		15,710.20000	15.71020	16,229,870	10.81		0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Put		14,569.20000	14.56920	15,096,600	10.46		0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Call		3.69000	0.00369	2,410	10.46		0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put		14,687.89000	14.68789	15,215,380	10.46		0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Call		3.82000	0.00382	2,500	10.46		0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put		14,628.51000	14.62851	15,155,960	10.46		0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call		3.96000	0.00396	2,590	10.46		0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put		13,670.94000	13.67094	14,203,540	9.44		0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call		19.30000	0.01930	13,930	9.44		0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put		13,614.21000	13.61421	14,146,680	9.44		0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call		19.81000	0.01981	14,310	9.44		0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put		13,557.54000	13.55754	14,089,880	9.44		0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call		18.80000	0.01880	13,560	9.44		0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		32.86000	0.03286	25,190	9.38		0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		15,594.51000	15.59451	16,134,080	9.38		0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call		33.55000	0.03355	25,740	9.38		0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put		15,537.67000	15.53767	16,077,100	9.38		0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		34.26000	0.03426	26,300	9.38		0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		15,480.91000	15.48091	16,020,190	9.38		0.00	0	
Total R213 Option												0.00	0	
Total For R213												0.00	0	15,74
R214	On	07/05/2020	Bond Future			12.74488		56.02740	12.62928	56.54366	15.06	0.00	0	21,60
R214	On	06/08/2020	Bond Future			12.91636		57.02383	12.79608	57.54912	14.64	0.00	0	30
R214	On	05/11/2020	Bond Future			13.09501		54.72146	12.96987	55.25583	13.60	0.00	0	
R214	On	04/02/2021	Bond Future			13.28883		55.68344	13.15834	56.22712	13.66	0.00	0	
Total R214 Future												0.00	0	21,90
R214	On	07/05/2020	Bond Future	9.76	Call		0.00000	0.00000	0,000	14.43		0.00	0	
R214	On	07/05/2020	Bond Future	9.76	Put		15,938.21000	15.93821	16,454,470	14.43		0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Call		0.00000	0.00000	0,000	14.43		0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Put		15,870.28000	15.87028	16,386,540	14.43		0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Call		0.00000	0.00000	0,000	14.43		0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Put		16,006.24000	16.00624	16,522,500	14.43		0.00	0	
R214	On	07/05/2020	Bond Future	9.31	Put		19,103.20000	19.10320	19,619,460	14.43		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	07/05/2020	Bond Future	9.31	Call		0.00000	0.00000	0,000	14.43	0.00	0	1,21
R214	On	07/05/2020	Bond Future	9.91	Put		14,929.86000	14.92986	15,446,120	14.43	0.00	0	
R214	On	07/05/2020	Bond Future	9.91	Call		0.00000	0.00000	0,000	14.43	0.00	0	1,21
R214	On	07/05/2020	Bond Future	10.66	Call		0.75000	0.00075	0,340	14.43	0.00	0	
R214	On	07/05/2020	Bond Future	10.66	Put		10,212.04000	10.21204	10,727,890	14.43	0.00	0	1,21
R214	On	06/08/2020	Bond Future	9.98	Call		5.59000	0.00559	3,760	13.93	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put		15,207.67000	15.20767	15,731,130	13.93	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call		5.78000	0.00578	3,890	13.93	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put		15,142.24000	15.14224	15,665,640	13.93	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call		5.40000	0.00540	3,630	13.93	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put		15,273.20000	15.27320	15,796,720	13.93	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call		25.07000	0.02507	18,470	12.69	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		14,246.42000	14.24642	14,774,190	12.69	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		25.72000	0.02572	18,960	12.69	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		14,184.08000	14.18408	14,711,690	12.69	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		24.44000	0.02444	17,980	12.69	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		14,308.88000	14.30888	14,836,790	12.69	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		73.03000	0.07303	57,790	12.61	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		14,652.67000	14.65267	15,181,110	12.61	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		74.44000	0.07444	58,940	12.61	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		14,591.81000	14.59181	15,119,990	12.61	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		71.64000	0.07164	56,670	12.61	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		14,713.63000	14.71363	15,242,340	12.61	0.00	0	
Total R214 Option											0.00	0	3,71
Total For R214											0.00	0	25,61
Total for Bond											1,860,318,761.18	25,924	1,451,47
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186/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	
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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			601.93600	601.93600	606.19900	606.19900				0.00	0	1,18
GOVI On 06/08/2020 GOVI			612.52500	612.52500	616.86200	616.86200				0.00	0	
GOVI On 05/11/2020 GOVI			623.30800	623.30800	627.72000	627.72000				0.00	0	
GOVI On 04/02/2021 GOVI			634.27600	634.27600	638.76400	638.76400				0.00	0	
Total GOVI Future										0.00	0	1,18
GOVI On 07/05/2020 GOVI	719.99	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 07/05/2020 GOVI	719.99	Put			1,137,910.00000	113.79100	1,180,540,000			0.00	0	
GOVI On 07/05/2020 GOVI	720.00	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 07/05/2020 GOVI	720.00	Put			1,138,010.00000	113.80100	1,180,640,000			0.00	0	
GOVI On 07/05/2020 GOVI	719.98	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 07/05/2020 GOVI	719.98	Put			1,137,810.00000	113.78100	1,180,440,000			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			1,112,680.00000	111.26800	1,156,050,000			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			1,112,780.00000	111.27800	1,156,150,000			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			1,112,580.00000	111.25800	1,155,950,000			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			1,101,200.00000	110.12000	1,145,320,000			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			1,101,300.00000	110.13000	1,145,420,000			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			1,101,100.00000	110.11000	1,145,220,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Put			1,121,860.00000	112.18600	1,166,740,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Put			1,121,960.00000	112.19600	1,166,840,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.94	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.94	Put			1,121,760.00000	112.17600	1,166,640,000			0.00	0	
Total GOVI Option										0.00	0	
Total For GOVI										0.00	0	1,18
Total for GOVI										0.00	0	1,18
AL37 On 07/05/2020 Index Future			629.64300	629.64300	633.04000	633.04000				0.00	0	
AL37 On 06/08/2020 Index Future			640.72000	640.72000	644.17500	644.17500				0.00	0	
AL37 On 05/11/2020 Index Future			651.99900	651.99900	655.51400	655.51400				0.00	0	
AL37 On 04/02/2021 Index Future			663.47100	663.47100	667.04700	667.04700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 07/05/2020 Index Future			678.71600	678.71600	683.65000	683.65000				0.00	0	
AL7T On 06/08/2020 Index Future			690.65600	690.65600	695.67500	695.67500				0.00	0	
AL7T On 05/11/2020 Index Future			702.81400	702.81400	707.92000	707.92000				0.00	0	
AL7T On 04/02/2021 Index Future			715.18100	715.18100	720.37600	720.37600				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 07/05/2020 Index Future			609.08500	609.08500	613.43500	613.43500				0.00	0	2
ALBI On 06/08/2020 Index Future			619.80000	619.80000	624.22600	624.22600				0.00	0	
ALBI On 05/11/2020 Index Future			630.71000	630.71000	635.21400	635.21400				0.00	0	
ALBI On 04/02/2021 Index Future			641.80800	641.80800	646.39000	646.39000				0.00	0	
Total ALBI Future										0.00	0	21
Total For ALBI										0.00	0	21
IGOV On 07/05/2020 Index Future			230.52500	230.52500	235.45800	235.45800				0.00	0	1,00
IGOV On 06/08/2020 Index Future			234.63700	234.63700	239.65800	239.65800				0.00	0	
IGOV On 05/11/2020 Index Future			238.82300	238.82300	243.93300	243.93300				0.00	0	
IGOV On 04/02/2021 Index Future			243.08000	243.08000	248.28000	248.28000				0.00	0	
Total IGOV Future										0.00	0	1,00
Total For IGOV										0.00	0	1,00
Total for Index										0.00	0	1,21
5Y STN On 21/12/2021 Interest Rate Swap			93.39000	93.39000	93.67000	93.67000				0.00	0	£
Total 5Y STND Future										0.00	0	£
Total For 5Y STND										0.00	0	£
Total for Interest Rate Swap										0.00	0	£
Total for Derivatives :										1,860,318,761.18	25,924	1,453,92
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.21573				0.00	0	1,770,000,00
Total AA06 SPOT										0.00	0	1,770,000,00
Total For AA06										0.00	0	1,770,000,00
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			8.10000	105.57282	8.10000	105.54992				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
AB01/R On 24/11/2020 Spot Bond			10.00000	103.91400	10.00000	103.88700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AB01/R186 SPOT										0.00	0	
Total For AB01/R186										0.00	0	
AB018L On 04/09/2020 Spot Bond			11.37000	100.57571	11.37000	100.54590				0.00	0	
Total AB018U SPOT										0.00	0	
Total For AB018U										0.00	0	
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB019U SPOT										0.00	0	
Total For AB019U										0.00	0	
AB020L On 03/09/2022 Spot Bond			11.81000	100.68834	11.81000	100.65694				0.00	0	
Total AB020U SPOT										0.00	0	
Total For AB020U										0.00	0	
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB021U SPOT										0.00	0	
Total For AB021U										0.00	0	
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB023U SPOT										0.00	0	
Total For AB023U										0.00	0	
AB024L On 05/05/2021 Spot Bond			100.00000	52.53995	100.00000	52.42302				0.00	0	
Total AB024U SPOT										0.00	0	
Total For AB024U										0.00	0	
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB025U SPOT										0.00	0	
Total For AB025U										0.00	0	
AB026L On 20/08/2021 Spot Bond			100.00000	40.87272	100.00000	40.78176				0.00	0	
Total AB026U SPOT										0.00	0	
Total For AB026U										0.00	0	
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB028U SPOT										0.00	0	
Total For AB028U										0.00	0	
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB029U SPOT										0.00	0	
Total For AB029U										0.00	0	
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB030U SPOT										0.00	0	
Total For AB030U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
ABC12 On 25/11/2020 Spot Bond			10.00000	104.12100	10.00000	104.09400				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			5.55000	5.55000	5.55000	280.21104			111,000,000,000.00	20,000,000	10,000,000	
Total ABCPI3 SPOT									111,000,000,000.00	20,000,000	10,000,000	
Total For ABCPI3									111,000,000,000.00	20,000,000	10,000,000	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.24381				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.45246				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.55758				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABF19U SPOT										0.00	0	
Total For ABF19U										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.26227				0.00	0	
Total ABFN09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2020 Spot Bond					0.00000	101.02896				0.00	1,880,000,000	940,000,000
Total ABFN13 SPOT										0.00	1,880,000,000	940,000,000
Total For ABFN13										0.00	1,880,000,000	940,000,000
ABFN1: On 14/05/2022 Spot Bond					0.00000	102.00310				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2020 Spot Bond					0.00000	101.31239				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.86491				0.00	0	100,000,000
Total ABFN16 SPOT										0.00	0	100,000,000
Total For ABFN16										0.00	0	100,000,000
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.04420				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2020 Spot Bond					0.00000	100.64350				0.00	600,000,000	300,000,000
Total ABFN20 SPOT										0.00	600,000,000	300,000,000
Total For ABFN20										0.00	600,000,000	300,000,000
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.47289				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.55491				0.00	0	100,000,000
Total ABFN22 SPOT										0.00	0	100,000,000
Total For ABFN22										0.00	0	100,000,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.43284				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2020 Spot Bond					0.00000	101.68358				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.90283				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.50743				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.89410				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.72118				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.80831				0.00	0	100,000,00
Total ABFN29 SPOT										0.00	0	100,000,00
Total For ABFN29										0.00	0	100,000,00
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.15594				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.79097				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.97353				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.47683				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.12705				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.13528				0.00	0	100,000,00
Total ABFN35 SPOT										0.00	0	100,000,00
Total For ABFN35										0.00	0	100,000,00
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.86887				0.00	0	100,000,00
Total ABFN36 SPOT										0.00	0	100,000,00
Total For ABFN36										0.00	0	100,000,00
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.50000				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	

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 23/04/2022 Spot Bond					0.00000	101.31020				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.17303				0.00	3,934,000,000	1,967,000,000
Total ABFN39 SPOT										0.00	3,934,000,000	1,967,000,000
Total For ABFN39										0.00	3,934,000,000	1,967,000,000
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.21350				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.40681				0.00	0	10,100,000,000
Total ABFN41 SPOT										0.00	0	10,100,000,000
Total For ABFN41										0.00	0	10,100,000,000
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.15405				0.00	0	100,000,000
Total ABFN42 SPOT										0.00	0	100,000,000
Total For ABFN42										0.00	0	100,000,000
ABFN4 On 14/10/2022 Spot Bond					0.00000	101.54911				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.57579				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.59491				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.62404				0.00	0	130,000,000
Total ABJ01 SPOT										0.00	0	130,000,000
Total For ABJ01										0.00	0	130,000,000
ABK12 On 20/05/2022 Spot Bond					0.00000	100.98672				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK6 On 05/06/2020 Spot Bond					0.00000	100.79430				0.00	0	
Total ABK6 SPOT										0.00	0	
Total For ABK6										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.15441				0.00	0	
Total ABK8 SPOT										0.00	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 ABK8									0.00	0	
ABKI02 On 05/06/2020 Spot Bond			6.10000	6.10000	6.10000	154.19560			2,010,560,000,000.00	329,600,000	164,800,00
Total ABKI02 SPOT									2,010,560,000,000.00	329,600,000	164,800,00
Total For ABKI02									2,010,560,000,000.00	329,600,000	164,800,00
ABKI02 On 05/06/2020 Spot Bond			100.00000	103.36758	100.00000	103.12281			0.00	0	
Total ABKI02/R212 SPOT									0.00	0	
Total For ABKI02/R212									0.00	0	
ABKI03 On 13/10/2021 Spot Bond			5.80000	5.80000	5.80000	138.88118			0.00	0	
Total ABKI03 SPOT									0.00	0	
Total For ABKI03									0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	38.94886	100.00000	38.85934			0.00	0	
Total ABKI03/R212 SPOT									0.00	0	
Total For ABKI03/R212									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			9.45000	9.45000	9.45000	121.68537			18,900,000,000,000.00	2,000,000,000	1,000,000,00
Total ABKI04 SPOT									18,900,000,000,000.00	2,000,000,000	1,000,000,00
Total For ABKI04									18,900,000,000,000.00	2,000,000,000	1,000,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	11.74500	100.00000	11.71815			0.00	0	
Total ABKI04/I2025 SPOT									0.00	0	
Total For ABKI04/I2025									0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	97.70834			0.00	121,500,000	121,500,00
Total ABKS1 SPOT									0.00	121,500,000	121,500,00
Total For ABKS1									0.00	121,500,000	121,500,00
ABN05 On 18/04/2021 Spot Bond			4.86000	207.46113	4.86000	207.41627			0.00	0	
Total ABN05 SPOT									0.00	0	
Total For ABN05									0.00	0	
ABN61 On 31/01/2025 Spot Bond			5.65000	5.65000	5.65000	124.49150			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.90000	5.90000	5.90000	159.21108			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.55000	5.55000	5.55000	189.54712			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.94000	8.94000	8.94000	97.50258			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			11.73500	11.73500	11.73500	97.01308				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			7.60000	7.60000	7.60000	99.05470				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			12.28000	12.28000	12.28000	94.65197				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			7.84500	105.87696	7.84500	105.85470		5,177,700,000.00			660,000,000	950,000,000
Total ABS11 SPOT								5,177,700,000.00			660,000,000	950,000,000
Total For ABS11								5,177,700,000.00			660,000,000	950,000,000
ABS12 On 14/05/2020 Spot Bond			7.53000	103.56175	7.53000	103.54061				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.32778	9.20000	103.30207				0.00	0	
Total ABS12/R207 SPOT										0.00	0	
Total For ABS12/R207										0.00	0	
ABS13 On 14/05/2022 Spot Bond			8.30500	106.12223	8.30500	106.09852				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			7.65500	104.42437	7.65500	104.40282				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			8.23000	107.16642	8.23000	107.14268				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			10.53000	103.26709	10.53000	103.23798				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			11.08000	101.66455	11.08000	101.63444				0.00	0	1,500,000.00
Total ABS17 SPOT										0.00	0	1,500,000.00
Total For ABS17										0.00	0	1,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABS18 On 26/09/2023 Spot Bond			8.18000	104.94206	8.18000	104.91895			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS6 On 01/06/2020 Spot Bond			7.98000	102.57503	7.98000	102.55294		15,960,000,000,000.00	2,000,000,000	1,000,000,000	
Total ABS6 SPOT								15,960,000,000,000.00	2,000,000,000	1,000,000,000	
Total For ABS6								15,960,000,000,000.00	2,000,000,000	1,000,000,000	
ABS7 On 11/09/2026 Spot Bond			10.78000	91.27879	10.78000	91.25275		0.00	0	120,000,000	
Total ABS7 SPOT								0.00	0	120,000,000	
Total For ABS7								0.00	0	120,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.55900	100.00000	9.53796		0.00	0		
Total ABS7/R186 SPOT								0.00	0		
Total For ABS7/R186								0.00	0		
ABSI2 On 07/12/2023 Spot Bond			4.38000	4.38000	4.38000	291.14758		0.00	0		
Total ABSI2 SPOT								0.00	0		
Total For ABSI2								0.00	0		
ABSI4 On 31/01/2022 Spot Bond			3.10000	161.99582	3.10000	161.96836		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		
Total For ABT04U								0.00	0		
ABX01 On 10/07/2024 Spot Bond			13.18000	13.18000	13.18000	94.97353		0.00	0	260,000,000	
Total ABX01 SPOT								0.00	0	260,000,000	
Total For ABX01								0.00	0	260,000,000	
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total ACIF1U SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACIF1U										0.00	0	
ACL08€ On 25/11/2020 Spot Bond			10.00000	104.12100	10.00000	104.09400				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	100.09478				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL09€ On 20/12/2025 Spot Bond					0.00000	100.09267				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	
ACL12€ 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	
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.09021				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14€ On 25/11/2020 Spot Bond			10.00000	104.12100	10.00000	104.09400				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.09055				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18€ On 20/09/2022 Spot Bond					0.00000	99.37545				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	100.29325				0.00	0	
Total ACL187 SPOT										0.00	0	
Total For ACL187										0.00	0	
ACL18€ On 20/09/2020 Spot Bond					0.00000	100.09224				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.09267				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.09267				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.09452				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.09452				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	184.98913				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	187.28282				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL214 On 20/09/2020 Spot Bond					0.00000	98.72878				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.08932				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL218 On 11/05/2020 Spot Bond					0.00000	101.03387				0.00	0	
Total ACL218 SPOT										0.00	0	
Total For ACL218										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	101.37611				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.08883				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.08723				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI01 On 11/09/2021 Spot Bond					0.00000	100.65998				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.99004				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.74126				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.74560				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.64494				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	103.45456				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.89206				0.00	0	8,500,000,00
Total AGL03 SPOT										0.00	0	8,500,000,00
Total For AGL03										0.00	0	8,500,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	105.14281				0.00	10,260,000,000	5,130,000,00
Total AGT01 SPOT										0.00	10,260,000,000	5,130,000,00
Total For AGT01										0.00	10,260,000,000	5,130,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	103.12780				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.37424				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.46115				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.24775				0.00	0	
Total AHF2B3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	101.40589				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	101.43505				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3AI On 18/04/2022 Spot Bond					0.00000	101.42633				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.52223				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.61809				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.93158				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	102.02729				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	101.47445				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.75777				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			8.98000	103.41997	8.98000	103.39501				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.78371				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.81828				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.05963				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.17658				0.00	880,000,000	440,000,000
Total AHF6A1 SPOT										0.00	880,000,000	440,000,000
Total For AHF6A1										0.00	880,000,000	440,000,000
AHF6A On 21/08/2024 Spot Bond					0.00000	101.30983				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.78363				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.81818				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.05941				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHL01U SPOT										0.00	0	
Total For AHL01U										0.00	0	
AHL1Al On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHL1AU SPOT										0.00	0	
Total For AHL1AU										0.00	0	
AHL1Bl On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHL1BU SPOT										0.00	0	
Total For AHL1BU										0.00	0	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,74
Total AHY2U SPOT										0.00	0	4,160,827,74
Total For AHY2U										0.00	0	4,160,827,74
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIG2U SPOT										0.00	0	
Total For AIG2U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AIR02 On 30/04/2023 Spot Bond			8.33000	113.65756	8.33000	113.63222			1,832,600,000,000.00	220,000,000	504,700,00
Total AIR02 SPOT									1,832,600,000,000.00	220,000,000	504,700,00
Total For AIR02									1,832,600,000,000.00	220,000,000	504,700,00
AIR04 On 29/05/2024 Spot Bond			8.63000	105.08774	8.63000	105.06335			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			13.32500	84.93657	13.32500	84.90647			0.00	0	
Total AIR05 SPOT									0.00	0	
Total For AIR05									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.10500	163.59862	6.10500	163.55782			0.00	0	
Total AIRL01 SPOT									0.00	0	
Total For AIRL01									0.00	0	
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AIRS1U SPOT									0.00	0	
Total For AIRS1U									0.00	0	
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AIRT1U SPOT									0.00	0	
Total For AIRT1U									0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	101.54841			0.00	0	
Total APF04 SPOT									0.00	0	
Total For APF04									0.00	0	
APF05 On 24/08/2020 Spot Bond					0.00000	101.03033			0.00	0	
Total APF05 SPOT									0.00	0	
Total For APF05									0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.20747			0.00	0	
Total APF06 SPOT									0.00	0	
Total For APF06									0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	99.97741			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.90002			0.00	0	
Total APF08 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.44171				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.32651				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond					0.00000	100.17691				0.00	0	
Total APF11 SPOT										0.00	0	
Total For APF11										0.00	0	
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS133U SPOT										0.00	0	
Total For AS133U										0.00	0	
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS139U SPOT										0.00	0	
Total For AS139U										0.00	0	
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS167U SPOT										0.00	0	
Total For AS167U										0.00	0	
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS168U SPOT										0.00	0	
Total For AS168U										0.00	0	
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS221U SPOT										0.00	0	
Total For AS221U										0.00	0	
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS224U SPOT										0.00	0	
Total For AS224U										0.00	0	
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS248U SPOT										0.00	0	
Total For AS248U										0.00	0	
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS249U SPOT										0.00	0	
Total For AS249U										0.00	0	
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			5.80000	206.51080	5.80000	206.46097				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03L On 07/12/2033 Spot Bond			5.81500	184.53572	5.81500	184.49113				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN05L On 22/04/2020 Spot Bond					0.00000	101.50796				0.00	0	
Total ASN058 SPOT										0.00	0	
Total For ASN058										0.00	0	
ASN05L On 28/04/2020 Spot Bond					0.00000	101.36233				0.00	0	
Total ASN059 SPOT										0.00	0	
Total For ASN059										0.00	0	
ASN06L On 30/04/2020 Spot Bond					0.00000	101.29159				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	
Total For ASN064										0.00	0	
ASN07L On 20/06/2020 Spot Bond					0.00000	100.10182				0.00	0	
Total ASN078 SPOT										0.00	0	
Total For ASN078										0.00	0	
ASN08L On 20/09/2020 Spot Bond					0.00000	100.08588				0.00	0	
Total ASN080 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN080										0.00	0	
ASN08: On 20/06/2020 Spot Bond					0.00000	100.31108				0.00	0	135,266,60
Total ASN083 SPOT										0.00	0	135,266,60
Total For ASN083										0.00	0	135,266,60
ASN08: On 03/09/2020 Spot Bond					0.00000	101.25464				0.00	72,600,000	36,300,00
Total ASN084 SPOT										0.00	72,600,000	36,300,00
Total For ASN084										0.00	72,600,000	36,300,00
ASN08: On 01/10/2020 Spot Bond					0.00000	103.38443				0.00	0	
Total ASN087 SPOT										0.00	0	
Total For ASN087										0.00	0	
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN091 SPOT										0.00	0	
Total For ASN091										0.00	0	
ASN09: On 21/10/2020 Spot Bond					0.00000	101.49698				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09: On 10/11/2020 Spot Bond					0.00000	101.03995				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09: On 20/12/2020 Spot Bond					0.00000	94.92387				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN11: On 02/12/2020 Spot Bond					0.00000	100.55166				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	100.37676				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12: On 20/12/2020 Spot Bond					0.00000	100.11549				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	100.11444				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN134 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN135 On 31/01/2022 Spot Bond			3.83000	159.90428	3.83000	159.87401				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN137 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	
ASN140 On 20/06/2020 Spot Bond					0.00000	100.46898				0.00	0	
Total ASN143 SPOT										0.00	0	
Total For ASN143										0.00	0	
ASN143 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN144 On 20/06/2021 Spot Bond					0.00000	90.97715				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN145 On 04/05/2021 Spot Bond					0.00000	101.18871				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN146 On 04/05/2021 Spot Bond					0.00000	101.20351				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN147 On 31/01/2022 Spot Bond			3.87500	159.77649	3.87500	159.74606				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN149 On 31/05/2021 Spot Bond					0.00000	47.96716				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN150 On 02/06/2021 Spot Bond					0.00000	100.56354				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	

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 31/03/2028 Spot Bond			6.54000	152.32314	6.54000	152.28339				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	101.06322				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.83344				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.61110				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN177										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.10012				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 12/06/2020 Spot Bond					0.00000	100.27952				0.00	0	
Total ASN190 SPOT										0.00	0	
Total For ASN190										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	99.86312				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			6.12000	85.93126	6.12000	85.90971				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.08388				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.08476				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.07762				0.00	0	323,900,00
Total ASN204 SPOT										0.00	0	323,900,00
Total For ASN204										0.00	0	323,900,00
ASN20 On 24/08/2021 Spot Bond					0.00000	100.82841				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	100.90215				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 28/08/2020 Spot Bond					0.00000	100.58438				0.00	0	
Total ASN210 SPOT										0.00	0	
Total For ASN210										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.54584				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.58094				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.09993				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.08443				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.87391				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.81919				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.78198				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.26539				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	99.97757				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.08868				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.10625				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/01/2021 Spot Bond					0.00000	100.32719				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31 On 30/04/2020 Spot Bond					0.00000	101.30479				0.00	0	14,200,000.00
Total ASN316 SPOT										0.00	0	14,200,000.00
Total For ASN316										0.00	0	14,200,000.00

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 30/03/2020 Spot Bond					0.00000	99.88174				0.00	2,300,000,000	1,150,000,000
Total ASN317 SPOT										0.00	2,300,000,000	1,150,000,000
Total For ASN317										0.00	2,300,000,000	1,150,000,000
ASN318: On 31/03/2029 Spot Bond			6.10500	6.10500	6.10500	83.13662				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319: On 28/02/2033 Spot Bond			6.00500	6.00500	6.00500	79.11348				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327: On 20/06/2024 Spot Bond					0.00000	100.08531				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328: On 20/06/2024 Spot Bond					0.00000	100.09376				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN333: On 09/05/2024 Spot Bond					0.00000	101.05175				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN335: On 20/06/2024 Spot Bond					0.00000	100.08576				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN337: On 31/01/2038 Spot Bond			6.23000	84.70231	6.23000	84.68081				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN341: On 20/06/2024 Spot Bond					0.00000	100.08971				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN342: On 12/02/2021 Spot Bond					0.00000	101.09849				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN344: On 12/02/2021 Spot Bond					0.00000	101.09849				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN346: On 20/06/2024 Spot Bond					0.00000	100.08384				0.00	0	10,433,300
Total ASN346 SPOT										0.00	0	10,433,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN346										0.00	0	10,433,30
ASN35 On 20/06/2024 Spot Bond					0.00000	100.07099				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.08704				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.08704				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.61474				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.09929				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.08584				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.08807				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	101.30693				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.19083				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.19083				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.09835				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.08637				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2020 Spot Bond					0.00000	100.76392				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.16794				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.08594				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.09658				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2020 Spot Bond					0.00000	100.59740				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2020 Spot Bond					0.00000	100.61864				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	100.22122				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN75U SPOT										0.00	0	
Total For ASN75U										0.00	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	100.91949				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			8.53000	103.55817	8.53000	103.53454				0.00	0	1,000,000.00
Total BAW19 SPOT										0.00	0	1,000,000.00
Total For BAW19										0.00	0	1,000,000.00
BAW21 On 24/03/2022 Spot Bond			8.06000	102.26184	8.06000	102.23988				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	

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			9.30000	100.01577	9.30000	99.99106				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	102.13450				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW25 On 08/05/2020 Spot Bond					0.00000	101.16007				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	101.35763				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.69874				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.44151				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.87842				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.05462				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA58 On 30/06/2020 Spot Bond					0.00000	100.17947				0.00	0	
Total BAYA58 SPOT										0.00	0	
Total For BAYA58										0.00	0	
BAYA60 On 30/06/2020 Spot Bond			11.22500	11.22500	11.22500	103.09295				0.00	0	
Total BAYA60 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA60										0.00	0	
BAYA60 On 30/06/2020 Spot Bond					0.00000	99.78719				0.00	0	
Total BAYA61 SPOT										0.00	0	
Total For BAYA61										0.00	0	
BAYA61 On 30/09/2020 Spot Bond					0.00000	99.80007				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA62 On 30/11/2020 Spot Bond					0.00000	101.57762				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA63 On 30/09/2022 Spot Bond					0.00000	99.79819				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA64 On 30/09/2020 Spot Bond					0.00000	100.20948				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA65 On 31/03/2021 Spot Bond					0.00000	99.80017				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA66 On 31/03/2023 Spot Bond			10.83000	10.83000	10.83000	100.65400				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA67 On 30/06/2021 Spot Bond					0.00000	99.81234				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	99.81234				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	99.81234				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA71 On 31/03/2026 Spot Bond			13.79000	13.79000	13.79000	93.33186				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.66446				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.74694				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.61531				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.61537				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.39875				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYB07 On 31/03/2020 Spot Bond					0.00000	99.74260				0.00	0	
Total BAYB07 SPOT										0.00	0	
Total For BAYB07										0.00	0	
BAYB08 On 30/09/2020 Spot Bond					0.00000	101.22091				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB11 On 30/06/2020 Spot Bond					0.00000	99.73349				0.00	0	
Total BAYB11 SPOT										0.00	0	
Total For BAYB11										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	99.77047				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.76483				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	99.76483				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	99.76483				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.76055				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	99.76559				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	99.76559				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	99.76559				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	100.45583				0.00	0	
Total BC126 SPOT										0.00	0	
Total For BC126										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.95846				0.00	0	10,000,000.00
Total BCJ15 SPOT										0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BCJ15										0.00	0	10,000,000.00
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.34842				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			10.73500	10.73500	10.73500	89.61076				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD302U On 18/04/2028 Spot Bond			100.00000	11.68188	100.00000	11.65602				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.16687				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.99364				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	99.83358				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BG1A7U SPOT										0.00	0	
Total For BG1A7U										0.00	0	
BGL05 On 04/09/2020 Spot Bond			9.33000	101.45532	9.33000	101.43043				0.00	0	
Total BGL05 SPOT										0.00	0	
Total For BGL05										0.00	0	
BGL06 On 04/09/2020 Spot Bond					0.00000	101.58953				0.00	0	
Total BGL06 SPOT										0.00	0	
Total For BGL06										0.00	0	
BGL07 On 03/09/2022 Spot Bond			9.63000	105.33397	9.63000	105.30705				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.61250				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL09 On 29/09/2020 Spot Bond			9.33000	100.88772	9.33000	100.86245				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL09 SPOT										0.00	0	
Total For BGL09										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	103.96391				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			9.53000	107.78394	9.53000	107.75637				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	104.55329				0.00	1,480,000,000	1,056,000,000
Total BGL12 SPOT										0.00	1,480,000,000	1,056,000,000
Total For BGL12										0.00	1,480,000,000	1,056,000,000
BGL13 On 20/08/2021 Spot Bond			8.63000	105.11590	8.63000	105.09150		86,300,000,000.00		10,000,000	5,000,000	
Total BGL13 SPOT								86,300,000,000.00		10,000,000	5,000,000	
Total For BGL13								86,300,000,000.00		10,000,000	5,000,000	
BGL14 On 03/11/2021 Spot Bond					0.00000	105.25087				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	104.15499				0.00	0	20,000,000
Total BGL15 SPOT										0.00	0	20,000,000
Total For BGL15										0.00	0	20,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	100.83160				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	106.66426				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.45612				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.65807				0.00	0	341,000,000
Total BGL19 SPOT										0.00	0	341,000,000
Total For BGL19										0.00	0	341,000,000
BGT01 On 12/09/2022 Spot Bond					0.00000	107.10551				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID07 On 30/06/2020 Spot Bond					0.00000	100.09236				0.00	600,000,000	300,000,000
Total BID07 SPOT										0.00	600,000,000	300,000,000
Total For BID07										0.00	600,000,000	300,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	100.96234				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.89637				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.82024				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.37000	107.22718	8.37000	107.20303				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.27807				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.21467				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.02485				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.96877				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.37592				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.87541				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.83534				0.00	0	
Total BNPP04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	102.21857				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 22/03/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF02 SPOT										0.00	0	
Total For BPPF02										0.00	0	
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.43732				0.00	0	
Total BPPF04 SPOT										0.00	0	
Total For BPPF04										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.02020				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	101.45322				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	102.27481				0.00	240,000,000	120,000,000
Total BPPF13 SPOT										0.00	240,000,000	120,000,000
Total For BPPF13										0.00	240,000,000	120,000,000
BPPF1 On 22/03/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF15 SPOT										0.00	0	
Total For BPPF15										0.00	0	
BPPF1 On 23/07/2020 Spot Bond					0.00000	101.26713				0.00	0	
Total BPPF16 SPOT										0.00	0	
Total For BPPF16										0.00	0	
BPPF1 On 19/11/2020 Spot Bond					0.00000	100.75504				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.78473				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.77819				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.61121				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BS2A1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A1U SPOT										0.00	0	
Total For BS2A1U										0.00	0	
BS2A2 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A2U SPOT										0.00	0	
Total For BS2A2U										0.00	0	
BS2B1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2B1U SPOT										0.00	0	
Total For BS2B1U										0.00	0	
BS2C1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2C1U SPOT										0.00	0	
Total For BS2C1U										0.00	0	
BWZ20 On 27/03/2020 Spot Bond					0.00000	99.93247				0.00	0	
Total BWZ20A SPOT										0.00	0	
Total For BWZ20A										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	99.93306				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.07486				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BX161 On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX161U SPOT										0.00	0	
Total For BX161U										0.00	0	
BX162 On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX162U SPOT										0.00	0	
Total For BX162U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX163U SPOT										0.00	0	
Total For BX163U										0.00	0	
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX164U SPOT										0.00	0	
Total For BX164U										0.00	0	
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYA68U SPOT										0.00	0	
Total For BYA68U										0.00	0	
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYB10U SPOT										0.00	0	
Total For BYB10U										0.00	0	
CBL22 On 06/05/2020 Spot Bond			7.94500	103.30556	7.94500	103.28329				0.00	0	500,000,00
Total CBL22 SPOT										0.00	0	500,000,00
Total For CBL22										0.00	0	500,000,00
CBL24 On 02/11/2020 Spot Bond					0.00000	102.08261				0.00	0	
Total CBL24 SPOT										0.00	0	
Total For CBL24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			8.03000	107.47816	8.03000	107.45491				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL27 On 12/05/2020 Spot Bond					0.00000	101.15367				0.00	0	
Total CBL27 SPOT										0.00	0	
Total For CBL27										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.74307				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.04464				0.00	0	200,000,00
Total CBL29 SPOT										0.00	0	200,000,00
Total For CBL29										0.00	0	200,000,00
CCT01 On 23/06/2023 Spot Bond			11.68000	105.49791	11.68000	105.46519				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			11.48000	103.70205	11.48000	103.67043				0.00	0	300,000,00
Total CCT02 SPOT										0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CCT02										0.00	0	300,000,00
CCT03 On 15/03/2025 Spot Bond			11.27000	99.88525	11.27000	99.85550				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			12.28000	91.86943	12.28000	91.83936				0.00	0	134,000,00
Total CCT04 SPOT										0.00	0	134,000,00
Total For CCT04										0.00	0	134,000,00
CGR14 On 25/11/2020 Spot Bond			10.00000	104.12110	10.00000	104.09390				0.00	0	
Total CGR14/JIBAR SPOT										0.00	0	
Total For CGR14/JIBAR										0.00	0	
CGR21 On 12/10/2020 Spot Bond					0.00000	102.75736				0.00	0	
Total CGR21 SPOT										0.00	0	
Total For CGR21										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	102.26348				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	101.81317				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR32 On 21/07/2020 Spot Bond					0.00000	101.82264				0.00	0	
Total CGR32 SPOT										0.00	0	
Total For CGR32										0.00	0	
CGR33 On 22/09/2020 Spot Bond					0.00000	100.02709				0.00	0	
Total CGR33 SPOT										0.00	0	
Total For CGR33										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.18654				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CGR39U SPOT										0.00	0	
Total For CGR39U										0.00	0	
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CGR40U SPOT										0.00	0	
Total For CGR40U										0.00	0	
CGR41 On 25/06/2021 Spot Bond					0.00000	99.97245				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.53892				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.26569				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond					0.00000	102.31488				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.51098				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.75392				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.79069				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL572U SPOT										0.00	0	
Total For CL572U										0.00	0	
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total CL573U SPOT										0.00	0	10,000,000.00
Total For CL573U										0.00	0	10,000,000.00
CL574L On 10/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL574U SPOT										0.00	0	
Total For CL574U										0.00	0	
CL575L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL575U SPOT										0.00	0	
Total For CL575U										0.00	0	
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	102.27441				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	154.60450	3.14000	154.50117				0.00	0	
Total CLN193 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN193									0.00	0	
CLN193 On 13/09/2021 Spot Bond			3.80000	3.80000	3.80000	152.44777			0.00	0	
Total CLN198 SPOT									0.00	0	
Total For CLN198									0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	104.12100	10.00000	104.09400			0.00	0	
Total CLN230/JIBAR SPOT									0.00	0	
Total For CLN230/JIBAR									0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	104.12100	10.00000	104.09400			0.00	0	
Total CLN231/JIBAR SPOT									0.00	0	
Total For CLN231/JIBAR									0.00	0	
CLN292 On 25/11/2020 Spot Bond			10.00000	104.12100	10.00000	104.09400			0.00	0	
Total CLN292/JIBAR SPOT									0.00	0	
Total For CLN292/JIBAR									0.00	0	
CLN313 On 14/11/2022 Spot Bond					0.00000	18.00000			0.00	0	
Total CLN313 SPOT									0.00	0	
Total For CLN313									0.00	0	
CLN314 On 14/11/2022 Spot Bond			10.22000	101.89771	10.22000	101.86982		93,444,865,304,000.00	9,143,333,200	9,143,333,200	
Total CLN314 SPOT								13,444,865,304,000.00	9,143,333,200	9,143,333,200	
Total For CLN314								13,444,865,304,000.00	9,143,333,200	9,143,333,200	
CLN315 On 20/03/2023 Spot Bond			10.74000	98.44688	10.74000	98.41889			0.00	0	
Total CLN315 SPOT									0.00	0	
Total For CLN315									0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	100.10025			0.00	0	
Total CLN317 SPOT									0.00	0	
Total For CLN317									0.00	0	
CLN318 On 14/11/2022 Spot Bond					0.00000	101.00281			0.00	2,500,000,000	2,500,000,000
Total CLN318 SPOT									0.00	2,500,000,000	2,500,000,000
Total For CLN318									0.00	2,500,000,000	2,500,000,000
CLN345 On 20/12/2023 Spot Bond					0.00000	99.48623			0.00	0	
Total CLN345 SPOT									0.00	0	
Total For CLN345									0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.40000	103.89142	9.40000	103.86549			0.00	0	
Total CLN362 SPOT									0.00	0	
Total For CLN362									0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.33464			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN364 On 20/03/2024 Spot Bond			11.54000	104.67147	11.54000	104.63957				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	101.38548				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	101.43047				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	107.22590				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			8.22500	101.66951	8.22500	101.64724				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	98.78088	10.98000	98.75220				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			11.00000	100.14559	11.00000	100.11646				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/03/2021 Spot Bond					0.00000	98.98306				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			11.33000	102.58644	11.33000	102.55572				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	100.10796				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond					0.00000	100.08796				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN387 On 26/01/2021 Spot Bond					0.00000	101.51545				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.08862				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN396 On 20/03/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN396 SPOT										0.00	0	
Total For CLN396										0.00	0	
CLN397 On 20/06/2020 Spot Bond					0.00000	100.16968				0.00	0	
Total CLN397 SPOT										0.00	0	
Total For CLN397										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.96906				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.96379				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN400 On 20/06/2020 Spot Bond					0.00000	100.08851				0.00	0	
Total CLN400 SPOT										0.00	0	
Total For CLN400										0.00	0	
CLN406 On 20/06/2020 Spot Bond					0.00000	98.10333				0.00	0	
Total CLN406 SPOT										0.00	0	
Total For CLN406										0.00	0	
CLN407 On 20/06/2020 Spot Bond					0.00000	100.08904				0.00	0	
Total CLN407 SPOT										0.00	0	
Total For CLN407										0.00	0	
CLN409 On 18/07/2020 Spot Bond					0.00000	99.59985				0.00	0	
Total CLN409 SPOT										0.00	0	
Total For CLN409										0.00	0	
CLN410 On 20/09/2020 Spot Bond					0.00000	102.15291				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN411 On 20/09/2020 Spot Bond					0.00000	100.24321				0.00	0	
Total CLN411 SPOT										0.00	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 CLN411									0.00	0	
CLN411 On 18/07/2020 Spot Bond					0.00000	102.04474			0.00	0	
Total CLN412 SPOT									0.00	0	
Total For CLN412									0.00	0	
CLN412 On 20/09/2020 Spot Bond					0.00000	100.44262			0.00	0	
Total CLN413 SPOT									0.00	0	
Total For CLN413									0.00	0	
CLN413 On 20/09/2020 Spot Bond					0.00000	100.10281			0.00	0	
Total CLN415 SPOT									0.00	0	
Total For CLN415									0.00	0	
CLN415 On 18/07/2020 Spot Bond					0.00000	101.90512			0.00	0	
Total CLN416 SPOT									0.00	0	
Total For CLN416									0.00	0	
CLN416 On 23/09/2020 Spot Bond					0.00000	100.02558			0.00	0	
Total CLN418 SPOT									0.00	0	
Total For CLN418									0.00	0	
CLN418 On 20/12/2020 Spot Bond					0.00000	100.10812			0.00	0	
Total CLN419 SPOT									0.00	0	
Total For CLN419									0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	103.18957			0.00	0	
Total CLN420 SPOT									0.00	0	
Total For CLN420									0.00	0	
CLN420 On 26/01/2021 Spot Bond					0.00000	101.89264			0.00	0	
Total CLN421 SPOT									0.00	0	
Total For CLN421									0.00	0	
CLN421 On 20/12/2020 Spot Bond					0.00000	107.39700			0.00	200,000,000	
Total CLN422 SPOT									0.00	200,000,000	
Total For CLN422									0.00	200,000,000	
CLN422 On 20/12/2020 Spot Bond					0.00000	106.61000			0.00	0	
Total CLN423 SPOT									0.00	0	
Total For CLN423									0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	107.70100			0.00	0	
Total CLN424 SPOT									0.00	0	
Total For CLN424									0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	100.81937			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	105.85000				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	100.13017				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	153.65000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	108.13800				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	108.72100				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	109.00700				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
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	100.09809				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	100.09332				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	101.68297				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN444 On 24/05/2021 Spot Bond			8.12500	107.28863	8.12500	107.26516				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			3.80000	159.98954	3.80000	159.95939				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			7.90000	112.65376	7.90000	112.62021				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			8.14000	111.46615	8.14000	111.43223				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN456 On 20/12/2021 Spot Bond					0.00000	100.11169				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	100.90387				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.18670				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.49580				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN461 On 15/02/2022 Spot Bond					0.00000	103.18615				0.00	0	
Total CLN461 SPOT										0.00	0	
Total For CLN461										0.00	0	
CLN462 On 16/02/2022 Spot Bond			9.39500	103.94653	9.39500	103.92032				0.00	0	
Total CLN462 SPOT										0.00	0	
Total For CLN462										0.00	0	
CLN464 On 13/03/2022 Spot Bond			8.83000	102.47388	8.83000	102.44983				0.00	0	7,434,220,00
Total CLN464 SPOT										0.00	0	7,434,220,00
Total For CLN464										0.00	0	7,434,220,00
CLN465 On 14/03/2022 Spot Bond					0.00000	100.18659				0.00	0	200,000,00
Total CLN465 SPOT										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN465									0.00	0	200,000,00
CLN465 On 27/03/2020 Spot Bond					0.00000	99.93730			0.00	0	
Total CLN467 SPOT									0.00	0	
Total For CLN467									0.00	0	
CLN467 On 28/03/2020 Spot Bond					0.00000	99.86965			0.00	0	
Total CLN468 SPOT									0.00	0	
Total For CLN468									0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.69607			0.00	0	
Total CLN469 SPOT									0.00	0	
Total For CLN469									0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.93216			0.00	0	
Total CLN472 SPOT									0.00	0	
Total For CLN472									0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	100.51163			0.00	0	
Total CLN475 SPOT									0.00	0	
Total For CLN475									0.00	0	
CLN475 On 20/09/2020 Spot Bond					0.00000	100.09911			0.00	0	
Total CLN476 SPOT									0.00	0	
Total For CLN476									0.00	0	
CLN476 On 29/11/2021 Spot Bond			100.00000	35.40380	100.00000	35.32501			0.00	0	
Total CLN477 SPOT									0.00	0	
Total For CLN477									0.00	0	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total CLN480 SPOT									0.00	0	
Total For CLN480									0.00	0	
CLN480 On 20/05/2021 Spot Bond					0.00000	100.85972			0.00	0	
Total CLN482 SPOT									0.00	0	
Total For CLN482									0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.95375			0.00	0	
Total CLN483 SPOT									0.00	0	
Total For CLN483									0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.66470			0.00	0	
Total CLN484 SPOT									0.00	0	
Total For CLN484									0.00	0	
CLN484 On 02/12/2021 Spot Bond			8.32500	105.04888	8.32500	105.02547			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 20/06/2022 Spot Bond					0.00000	100.49936				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN486 On 23/06/2021 Spot Bond			11.83000	104.60416	11.83000	105.21859				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			8.63000	102.49443	8.63000	102.47065				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2020 Spot Bond					0.00000	99.87690				0.00	0	
Total CLN489 SPOT										0.00	0	
Total For CLN489										0.00	0	
CLN489 On 28/03/2022 Spot Bond					0.00000	100.69733				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.09926				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2020 Spot Bond					0.00000	100.59436				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			9.03000	104.30158	9.03000	104.27655				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.61264				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 08/06/2022 Spot Bond					0.00000	102.33619				0.00	0	
Total CLN498 SPOT										0.00	0	
Total For CLN498										0.00	0	
CLN498 On 20/05/2021 Spot Bond					0.00000	100.81752				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN50(On 10/10/2020 Spot Bond					0.00000	101.75770				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	101.80782				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.87551				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.87551				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2020 Spot Bond					0.00000	101.37945				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.46192				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51(On 11/10/2020 Spot Bond					0.00000	101.77869				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	93.95393				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51(On 15/09/2022 Spot Bond			9.96000	100.26448	9.96000	100.23800				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	104.00100	10.01000	103.97325				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51(On 25/11/2022 Spot Bond					0.00000	100.73334				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51(On 30/06/2022 Spot Bond			9.60000	102.22773	9.60000	103.05730				0.00	0	
Total CLN519 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.29077				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52 On 17/09/2020 Spot Bond					0.00000	100.16327				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN52 On 27/02/2023 Spot Bond					0.00000	100.62844				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52 On 13/05/2021 Spot Bond					0.00000	100.97098				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN52 On 09/09/2022 Spot Bond			9.20000	100.39184	9.20000	100.36730				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52 On 24/04/2021 Spot Bond					0.00000	101.38764				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52 On 26/04/2023 Spot Bond					0.00000	102.05639				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52 On 21/02/2024 Spot Bond					0.00000	102.64735				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52 On 25/11/2022 Spot Bond					0.00000	102.11754				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN52 On 29/11/2021 Spot Bond					0.00000	102.26605				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53 On 12/03/2021 Spot Bond					0.00000	100.27889				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	100.29077				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	102.07468				0.00	0	
Total CLN532 SPOT										0.00	0	
Total For CLN532										0.00	0	
CLN532 On 20/06/2023 Spot Bond					0.00000	100.09406				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.57449				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			11.96000	11.96000	11.96000	95.63783				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.77873				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/10/2023 Spot Bond					0.00000	101.35304				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 16/08/2023 Spot Bond					0.00000	100.92840				0.00	0	
Total CLN538 SPOT										0.00	0	
Total For CLN538										0.00	0	
CLN538 On 20/12/2023 Spot Bond					0.00000	100.12002				0.00	0	
Total CLN539 SPOT										0.00	0	
Total For CLN539										0.00	0	
CLN539 On 17/01/2024 Spot Bond					0.00000	101.80661				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	91.54200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.62159				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54 On 07/06/2023 Spot Bond					0.00000	106.90500				0.00	0	
Total CLN543 SPOT										0.00	0	
Total For CLN543										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	101.67954				0.00	0	
Total CLN544 SPOT										0.00	0	
Total For CLN544										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.77926				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			11.43000	94.60216	11.43000	94.57328				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			11.48000	94.63046	11.48000	94.60145				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			11.57000	97.99381	11.57000	97.96354				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN54 On 07/12/2025 Spot Bond			5.93000	5.93000	5.93000	122.93887				0.00	0	
Total CLN549 SPOT										0.00	0	
Total For CLN549										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	243.38815				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 07/12/2025 Spot Bond			5.93000	5.93000	5.93000	122.93887				0.00	0	
Total CLN550 SPOT										0.00	0	
Total For CLN550										0.00	0	
CLN55 On 20/12/2023 Spot Bond					0.00000	62.00000				0.00	0	
Total CLN552 SPOT										0.00	0	
Total For CLN552										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	
Total CLN554 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN554										0.00	0	
CLN554 On 20/12/2020 Spot Bond					0.00000	101.00088				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.91378				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.98811				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.72652				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.94332				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	129.46200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.03926				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.16000	102.44175	10.16000	103.68745				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			11.43000	95.61411	11.43000	98.51290				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.05047				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.74468				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.40341				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.50720				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.99944				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	101.04891				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.72809				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			11.66000	93.96971	11.66000	96.81869				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.02145				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	101.50019				0.00	400,000,000	200,000,000
Total CLN573 SPOT										0.00	400,000,000	200,000,000
Total For CLN573										0.00	400,000,000	200,000,000
CLN573 On 11/02/2024 Spot Bond					0.00000	101.00285				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.19400				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 25/04/2023 Spot Bond					0.00000	106.90700				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	100.10035				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN578 On 18/04/2026 Spot Bond					0.00000	101.53072				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	99.79220				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN580 On 10/10/2024 Spot Bond					0.00000	102.16541				0.00	0	
Total CLN580 SPOT										0.00	0	
Total For CLN580										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.03999				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.59803				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN583 On 16/09/2025 Spot Bond					0.00000	100.21588				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	101.43505				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.58785				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	100.84465				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.35596				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.18223				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.14622				0.00	0	
Total CLN589 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	100.21312				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.21866				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			6.12000	115.56364	6.12000	121.89791				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.71871				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 07/12/2025 Spot Bond					0.00000	100.39473				0.00	0	
Total CLN594 SPOT										0.00	0	
Total For CLN594										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	99.93544				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.71871				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	103.68827				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	101.99030				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.33635				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.14622				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.14622				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.48893				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.13508				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.08884				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.95497				0.00	600,000,000	300,000,000
Total CLN605 SPOT										0.00	600,000,000	300,000,000
Total For CLN605										0.00	600,000,000	300,000,000
CLN605 On 14/04/2026 Spot Bond					0.00000	101.98404				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.64245				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.71057				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.72643	9.32000	103.70062				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	101.39983				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.97450				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN612 On 07/03/2025 Spot Bond					0.00000	100.37680				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.69495				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.59792				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2020 Spot Bond					0.00000	101.88148				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	100.10614				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	100.09339				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.09771				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.58782				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.28158				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.27860				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond					0.00000	101.21773				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	100.10929				0.00	0	
Total CLN623 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.36844				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			8.67000	102.27649	8.67000	102.25265				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.91232				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	101.38244				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			14.00000	72.27698	14.00000	72.25012				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.76556				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			12.13000	90.68422	12.13000	90.65488				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.90957				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.74956				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	102.16754				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.02851				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	100.96183				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.75764				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.90682				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	100.87463				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.93831				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.96183				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 20/12/2024 Spot Bond					0.00000	61.76800				0.00	0	
Total CLN641 SPOT										0.00	0	
Total For CLN641										0.00	0	
CLN641 On 17/10/2023 Spot Bond					0.00000	101.03969				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.76024				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.14442				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	101.10483				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.14458				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN648 On 19/08/2025 Spot Bond					0.00000	100.90682				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.60793				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.95739				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.80909				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.72622				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 On 18/02/2021 Spot Bond					0.00000	100.56631				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	100.68089				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	100.20161				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.22280				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.24561				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.17891				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN81 On 18/04/2028 Spot Bond			10.73500	89.63637	10.73500	89.61076				0.00	0	
Total CLN81 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN81									0.00	0	
CLNF1 On 20/06/2020 Spot Bond					0.00000	100.08957			0.00	0	
Total CLNF15 SPOT									0.00	0	
Total For CLNF15									0.00	0	
CLNF1 On 17/08/2021 Spot Bond					0.00000	100.89665			0.00	0	
Total CLNF16 SPOT									0.00	0	
Total For CLNF16									0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.48000	113.91375	8.48000	113.88790		2,544,000,000,000.00		300,000,000	300,000,000
Total COJ05 SPOT								2,544,000,000,000.00		300,000,000	300,000,000
Total For COJ05								2,544,000,000,000.00		300,000,000	300,000,000
COJ07 On 23/03/2021 Spot Bond			8.31500	102.36469	8.31500	102.34203		0.00		0	
Total COJ07 SPOT								0.00		0	
Total For COJ07								0.00		0	
COJ08 On 22/06/2026 Spot Bond			11.78000	101.49230	11.78000	101.46057		0.00		0	
Total COJ08 SPOT								0.00		0	
Total For COJ08								0.00		0	
COJG0 On 09/06/2024 Spot Bond			8.81000	107.68065	8.81000	107.65529		0.00		0	
Total COJG01 SPOT								0.00		0	
Total For COJG01								0.00		0	
COT01 On 03/04/2023 Spot Bond			9.46500	98.86622	9.46500	98.84124		0.00		0	
Total COT01 SPOT								0.00		0	
Total For COT01								0.00		0	
COT02 On 03/04/2028 Spot Bond			12.99000	86.10249	12.99000	86.07289		0.00		0	170,000,000
Total COT02 SPOT								0.00		0	170,000,000
Total For COT02								0.00		0	170,000,000
COT03 On 05/06/2028 Spot Bond			13.08000	84.95389	13.08000	84.92449		0.00		0	
Total COT03 SPOT								0.00		0	
Total For COT03								0.00		0	
CPV01 On 30/06/2029 Spot Bond			11.50000	11.50000	11.50000	100.56670		0.00		0	
Total CPV01 SPOT								0.00		0	
Total For CPV01								0.00		0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.16404		0.00		0	
Total CS002 SPOT								0.00		0	
Total For CS002								0.00		0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.51005		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.02267				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.14754				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.90598				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.19662				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/09/2020 Spot Bond					0.00000	100.31966				0.00	0	
Total DENG92 SPOT										0.00	0	
Total For DENG92										0.00	0	
DENG9 On 23/09/2020 Spot Bond					0.00000	100.02173				0.00	0	
Total DENG93 SPOT										0.00	0	
Total For DENG93										0.00	0	
DENG9 On 27/09/2020 Spot Bond					0.00000	99.93547				0.00	0	
Total DENG94 SPOT										0.00	0	
Total For DENG94										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG9 On 11/12/2020 Spot Bond					0.00000	100.31968				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	101.23452				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.41406				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	100.17278				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.74991				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.35426				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY02 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY02U SPOT										0.00	0	
Total For DSY02U										0.00	0	
DSY03 On 21/11/2024 Spot Bond			11.40000	11.40000	11.40000	100.20509				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY03 On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY03U SPOT										0.00	0	
Total For DSY03U										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.00778				0.00	0	
Total DSY04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DSY04									0.00	0	
DSY05 On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY05U SPOT									0.00	0	
Total For DSY05U									0.00	0	
DSY06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY06U SPOT									0.00	0	
Total For DSY06U									0.00	0	
DV2021 On 18/06/2021 Spot Bond			8.18000	103.37282	8.18000	103.35018			0.00	0	200,000,00
Total DV2021 SPOT									0.00	0	200,000,00
Total For DV2021									0.00	0	200,000,00
DV23 On 27/02/2023 Spot Bond			8.42000	104.75202	8.42000	104.72828		1,695,788,000,000.00	201,400,000	2,620,051,30	
Total DV23 SPOT								1,695,788,000,000.00	201,400,000	2,620,051,30	
Total For DV23								1,695,788,000,000.00	201,400,000	2,620,051,30	
DV23/R On 27/02/2023 Spot Bond			100.00000	19.01107	100.00000	18.96876		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	19.01107	100.00000	18.96876		0.00	0	0	
Total DV23/R2023 SPOT								0.00	0	0	
Total For DV23/R2023								0.00	0	0	
DV24 On 18/02/2024 Spot Bond			8.50000	104.82442	8.50000	104.80044		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.94026	9.69000	100.91402		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.94026	9.69000	100.91402		0.00	0	0	
Total DV24/R2023 SPOT								0.00	0	0	
Total For DV24/R2023								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			13.62000	83.12687	13.62000	83.09678		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.97926	10.10000	100.95193		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.97926	10.10000	100.95193		0.00	0	0	
Total DV29/R213 SPOT								0.00	0	0	
Total For DV29/R213								0.00	0	0	
DVC03 On 17/12/2020 Spot Bond					0.00000	100.17223		0.00	0	0	
Total DVC031 SPOT								0.00	0	0	
Total For DVC031								0.00	0	0	
DVF20 On 28/03/2020 Spot Bond					0.00000	99.88335		0.00	5,400,000,000	2,700,000,00	
Total DVF20B SPOT								0.00	5,400,000,000	2,700,000,00	

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 DVF20B										0.00	5,400,000,000	2,700,000,000
DVF20 On 31/08/2020 Spot Bond					0.00000	100.58143				0.00	0	
Total DVF20C SPOT										0.00	0	
Total For DVF20C										0.00	0	
DVF20 On 23/10/2020 Spot Bond					0.00000	101.44442				0.00	0	
Total DVF20D SPOT										0.00	0	
Total For DVF20D										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.59916				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.24550				0.00	0	8,000,000,000
Total DVF22 SPOT										0.00	0	8,000,000,000
Total For DVF22										0.00	0	8,000,000,000
DVF22 On 29/08/2022 Spot Bond					0.00000	101.12041				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	101.67314				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	102.74632				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.15554				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.46147				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.93920				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF30 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DVF30U SPOT										0.00	0	
Total For DVF30U										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.54743				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB21 On 31/05/2024 Spot Bond					0.00000	100.77247				0.00	0	8,500,000.00
Total DVFB25 SPOT										0.00	0	8,500,000.00
Total For DVFB25										0.00	0	8,500,000.00
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.06463				0.00	0	25,000,000.00
Total DVFB26 SPOT										0.00	0	25,000,000.00
Total For DVFB26										0.00	0	25,000,000.00
DVFB27 On 31/01/2023 Spot Bond					0.00000	101.16241				0.00	600,000,000	300,000.00
Total DVFB27 SPOT										0.00	600,000,000	300,000.00
Total For DVFB27										0.00	600,000,000	300,000.00
DVFB21 On 31/01/2025 Spot Bond					0.00000	101.18397				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	101.20408				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
E170/R On 01/08/2020 Spot Bond			100.00000	78.87398	100.00000	78.71465				0.00	0	
Total E170/R207 SPOT										0.00	0	
Total For E170/R207										0.00	0	
E174 On 01/08/2020 Spot Bond			7.10000	104.13687	7.10000	104.11712				0.00	0	
Total E174 SPOT										0.00	0	
Total For E174										0.00	0	
E175 On 01/08/2021 Spot Bond			8.29000	108.48477	8.29000	108.46057				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			8.03500	103.35445	8.03500	103.33232				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.94000	103.60551	8.94000	103.58089				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			6.06000	91.41978	6.06000	91.39716				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			6.12000	76.65144	6.12000	76.63222				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	128.19429	2.25000	128.17550				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.99000	117.94281	5.84000	119.15104				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.78000	104.65250	5.78000	104.62721				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.69000	102.18769	5.69000	102.16325				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.72000	93.85139	5.72000	93.82895				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			6.09000	78.75500	6.09000	78.73532				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	128.19429	2.25000	128.17550				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	105.48617				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	103.81098				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN003 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
EMM01 On 28/07/2020 Spot Bond			8.15500	102.41962	8.15500	102.39736				0.00	0	
Total EMM01 SPOT										0.00	0	
Total For EMM01										0.00	0	
EMM02 On 11/03/2021 Spot Bond			7.78000	103.07580	7.78000	103.05442				0.00	0	
Total EMM02 SPOT										0.00	0	
Total For EMM02										0.00	0	
EMM03 On 04/05/2024 Spot Bond			12.08000	97.46760	12.08000	97.43621				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.42000	13.42000	13.42000	90.86644				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.47000	13.47000	13.47000	95.98903				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			12.23000	12.23000	12.23000	98.24184				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			12.08000	12.08000	12.08000	97.66733				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.83000	13.83000	13.83000	78.33685				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.68723				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.68719				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.37363				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX03I 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	101.28418				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX05 On 01/05/2020 Spot Bond					0.00000	101.24086				0.00	0	
Total ENX05 SPOT										0.00	0	
Total For ENX05										0.00	0	
ENX06 On 12/06/2020 Spot Bond					0.00000	100.27307				0.00	0	
Total ENX06 SPOT										0.00	0	
Total For ENX06										0.00	0	
EPF007 On 02/09/2020 Spot Bond					0.00000	100.52501				0.00	0	
Total EPF007 SPOT										0.00	0	
Total For EPF007										0.00	0	
EPF011 On 12/06/2020 Spot Bond					0.00000	100.45098				0.00	0	
Total EPF011 SPOT										0.00	0	
Total For EPF011										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	101.45025				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.02729				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.49968				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.35452				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF017 On 07/09/2023 Spot Bond					0.00000	100.36058				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.25257				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.27945				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.05832				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	
Total For EPF08U										0.00	0	
EPF09U 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	
EPF10U 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	
EPF11U 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	
EPF12U 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	
EPF13U On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF13U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EPF13U										0.00	0	
EPFC4 On 07/11/2020 Spot Bond					0.00000	100.99586				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4 On 12/03/2021 Spot Bond					0.00000	100.45067				0.00	400,000,000	200,000,000
Total EPFC46 SPOT										0.00	400,000,000	200,000,000
Total For EPFC46										0.00	400,000,000	200,000,000
EQS06 On 09/04/2020 Spot Bond					0.00000	101.92970				0.00	0	
Total EQS06 SPOT										0.00	0	
Total For EQS06										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	100.78892				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQS11U SPOT										0.00	0	
Total For EQS11U										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	100.49734				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.50576				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	101.60652				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT02 On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQT02U SPOT										0.00	0	
Total For EQT02U										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.85534				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.83093				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.89429				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.83580				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1: On 25/11/2020 Spot Bond			10.00000	104.12100	10.00000	104.09400				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	101.07534				0.00	0	
Total ERSA21 SPOT										0.00	0	
Total For ERSA21										0.00	0	
ERSA2: On 17/08/2020 Spot Bond					0.00000	100.83093				0.00	0	
Total ERSA24 SPOT										0.00	0	
Total For ERSA24										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.86015				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.82319				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.81145				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ES23 On 25/01/2023 Spot Bond			8.32000	105.79255	8.32000	105.76886			154,752,000,000.00	18,600,000	2,333,540,500	
Total ES23 SPOT									154,752,000,000.00	18,600,000	2,333,540,500	
Total For ES23									154,752,000,000.00	18,600,000	2,333,540,500	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.62148	10.00000	101.59424			0.00	0	0	
Total ES23/R2023 SPOT									0.00	0	0	
Total For ES23/R2023									0.00	0	0	
ES26 On 02/04/2026 Spot Bond			11.37000	84.78107	11.37000	84.75545			399,087,000,000.00	35,100,000	9,245,119,200	
Total ES26 SPOT									399,087,000,000.00	35,100,000	9,245,119,200	
Total For ES26									399,087,000,000.00	35,100,000	9,245,119,200	
ES26/R On 02/04/2026 Spot Bond			7.85000	99.83184	7.85000	99.81084			0.00	0	0	
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									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
ES33 On 15/09/2033 Spot Bond			13.56000	63.13744	13.43000	63.68369			539,688,000,000.00	39,800,000	3,789,262,50
Total ES33 SPOT									539,688,000,000.00	39,800,000	3,789,262,50
Total For ES33									539,688,000,000.00	39,800,000	3,789,262,50
ES33/R On 15/09/2033 Spot Bond			7.50000	100.20028	7.50000	100.18023			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			13.76500	67.28308	13.76500	67.25861			88,416,724,500,000.00	6,423,300,000	5,068,168,10
Total ES42 SPOT									88,416,724,500,000.00	6,423,300,000	5,068,168,10
Total For ES42									88,416,724,500,000.00	6,423,300,000	5,068,168,10
ES42/R On 25/04/2042 Spot Bond			8.50000	103.51756	8.50000	103.49401			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ESF01 On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ESF01U SPOT									0.00	0	
Total For ESF01U									0.00	0	
ESF02 On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ESF02U SPOT									0.00	0	
Total For ESF02U									0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	101.49645			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.24836			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.25540			0.00	0	300,000,00
Total EXX05 SPOT									0.00	0	300,000,00
Total For EXX05									0.00	0	300,000,00
FBJ20Z On 20/03/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total FBJ20Z SPOT									0.00	0	
Total For FBJ20Z									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.08963			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	12.20161	100.00000	12.17139			0.00	0	
Total FFA1U SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FFA1U										0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	19.79887	100.00000	19.74984				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	
Total FIF13U SPOT										0.00	0	
Total For FIF13U										0.00	0	
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.94928				0.00	0	
Total FIFB12 SPOT										0.00	0	
Total For FIFB12										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.05957				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.78165				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.84465				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.86897				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.29195				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC33 On 03/06/2020 Spot Bond					0.00000	100.48038				0.00	900,000,000	450,000,000
Total FIFC33 SPOT										0.00	900,000,000	450,000,000
Total For FIFC33										0.00	900,000,000	450,000,000
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.93131				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FMLA1U SPOT										0.00	0	
Total For FMLA1U										0.00	0	
FNTH1U On 08/04/2020 Spot Bond					0.00000	103.49808				0.00	0	
Total FNTH10 SPOT										0.00	0	
Total For FNTH10										0.00	0	
FNTI10 On 29/05/2020 Spot Bond					0.00000	102.47052				0.00	0	
Total FNTI10 SPOT										0.00	0	
Total For FNTI10										0.00	0	
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPA1U SPOT										0.00	0	
Total For FPA1U										0.00	0	
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPB1U SPOT										0.00	0	
Total For FPB1U										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.86271				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB14 On 02/06/2021 Spot Bond			8.38000	8.38000	8.38000	104.86416				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB16 On 08/07/2020 Spot Bond					0.00000	102.80661				0.00	3,600,000,000	1,800,000,000
Total FRB16 SPOT										0.00	3,600,000,000	1,800,000,000
Total For FRB16										0.00	3,600,000,000	1,800,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	105.79681				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	104.95321				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			9.53000	108.24626	9.53000	108.21874				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	104.29349				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	104.45166				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	105.67228				0.00	0	80,000,000
Total FRB22 SPOT										0.00	0	80,000,000
Total For FRB22										0.00	0	80,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	103.25462				0.00	900,000,000	1,950,000,000
Total FRB23 SPOT										0.00	900,000,000	1,950,000,000
Total For FRB23										0.00	900,000,000	1,950,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	106.38203				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.02560				0.00	7,500,000,000	4,900,000,000
Total FRB25 SPOT										0.00	7,500,000,000	4,900,000,000

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 FRB25									0.00	7,500,000,000	4,900,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.60599			0.00	10,000,000,000	10,000,000,000
Total FRB26 SPOT									0.00	10,000,000,000	10,000,000,000
Total For FRB26									0.00	10,000,000,000	10,000,000,000
FRB27 On 03/06/2026 Spot Bond			11.93000	95.64369	11.93000	95.61341			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			3.20000	161.70723	3.20000	161.67938		3,059,200,000,000.00		956,000,000	1,114,000,000
Total FRBI22 SPOT								3,059,200,000,000.00		956,000,000	1,114,000,000
Total For FRBI22								3,059,200,000,000.00		956,000,000	1,114,000,000
FRBI23 On 07/12/2023 Spot Bond			4.41000	4.41000	4.41000	290.86074		339,570,000,000.00		77,000,000	38,500,000
Total FRBI23 SPOT								339,570,000,000.00		77,000,000	38,500,000
Total For FRBI23								339,570,000,000.00		77,000,000	38,500,000
FRBI25 On 31/01/2025 Spot Bond			5.45000	5.45000	5.45000	125.61424			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			5.70000	161.48792	5.70000	161.44941			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			6.05000	6.05000	6.05000	83.50040			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.90000	5.90000	5.90000	182.90488			0.00	0	
Total FRBI33 SPOT									0.00	0	
Total For FRBI33									0.00	0	
FRBI46 On 31/03/2046 Spot Bond			6.36000	70.66252	6.36000	70.64442			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			6.35000	71.44319	6.35000	71.42483			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ01 On 30/11/2020 Spot Bond			7.14000	7.14000	7.14000	94.86492			0.00	0	
Total FRBZ01 SPOT									0.00	0	
Total For FRBZ01									0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			7.83000	7.83000	7.83000	70.28491			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			7.87000	7.87000	7.87000	69.55305				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10: On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC12: On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC12U SPOT										0.00	0	
Total For FRC12U										0.00	0	
FRC16: On 31/01/2025 Spot Bond			6.30000	6.30000	6.30000	120.92102				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	100.92355				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	69.20682				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	104.12100	10.00000	104.09400				0.00	0	
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC20: On 07/10/2020 Spot Bond					0.00000	103.53210				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	
FRC21: On 07/05/2020 Spot Bond					0.00000	101.10210				0.00	0	
Total FRC212 SPOT										0.00	0	
Total For FRC212										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			3.91000	159.67720	3.91000	159.64663				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC22: On 20/05/2020 Spot Bond					0.00000	100.80863				0.00	0	
Total FRC225 SPOT										0.00	0	
Total For FRC225										0.00	0	
FRC23: On 31/01/2022 Spot Bond			4.77000	157.26208	4.77000	157.22834				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	100.14030				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	105.30573				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	105.52869				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	105.36984				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	103.36241				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	103.32781				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	102.65220				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	104.89916				0.00	0	
Total FRC249 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC249										0.00	0	
FRC25 On 19/10/2020 Spot Bond					0.00000	102.64353				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25 On 13/02/2022 Spot Bond					0.00000	101.12194				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.19307				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25 On 27/03/2020 Spot Bond					0.00000	99.94053				0.00	0	
Total FRC254 SPOT										0.00	0	
Total For FRC254										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	103.46954				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC25 On 27/03/2020 Spot Bond					0.00000	99.93851				0.00	0	
Total FRC257 SPOT										0.00	0	
Total For FRC257										0.00	0	
FRC25 On 08/05/2020 Spot Bond					0.00000	101.10623				0.00	0	
Total FRC258 SPOT										0.00	0	
Total For FRC258										0.00	0	
FRC26 On 10/10/2020 Spot Bond					0.00000	101.72742				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC26 On 13/07/2020 Spot Bond					0.00000	101.70123				0.00	0	
Total FRC262 SPOT										0.00	0	
Total For FRC262										0.00	0	
FRC26 On 13/07/2020 Spot Bond					0.00000	101.79579				0.00	0	
Total FRC264 SPOT										0.00	0	
Total For FRC264										0.00	0	
FRC26 On 20/06/2021 Spot Bond					0.00000	101.86634				0.00	0	

Contract 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	
FRC265 On 06/08/2023 Spot Bond					0.00000	103.78124				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	101.30612				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.39848				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 02/05/2028 Spot Bond			9.80000	103.85747	9.80000	103.83018				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC274 On 12/12/2020 Spot Bond					0.00000	100.28052				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC275 On 12/12/2020 Spot Bond					0.00000	100.28116				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC276 On 04/03/2021 Spot Bond					0.00000	100.47291				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC277 On 27/03/2020 Spot Bond					0.00000	99.94149				0.00	0	
Total FRC278 SPOT										0.00	0	
Total For FRC278										0.00	0	
FRC278 On 21/11/2022 Spot Bond					0.00000	100.76201				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.09561				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	106.11777				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	

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 26/01/2021 Spot Bond					0.00000	102.14050				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.22657				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.16082				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	104.30945				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.08673				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.21456				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	101.51545				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	100.13323				0.00	0	
Total FRC292 SPOT										0.00	0	
Total For FRC292										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	101.40447				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	101.38704				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.94805				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.95861				0.00	0	
Total FRC297 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC297										0.00	0	
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.85005				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC298 On 20/06/2024 Spot Bond					0.00000	100.10619				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	102.54755				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 30/11/2020 Spot Bond					0.00000	100.91024				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC301 On 11/11/2024 Spot Bond					0.00000	101.13356				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.69514				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 28/12/2020 Spot Bond					0.00000	99.88177				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC304 On 06/11/2023 Spot Bond					0.00000	101.25928				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.59845				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 12/08/2020 Spot Bond					0.00000	100.88276				0.00	0	
Total FRC307 SPOT										0.00	0	
Total For FRC307										0.00	0	
FRC307 On 31/05/2024 Spot Bond					0.00000	100.92321				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.08544				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.09424				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	99.88000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC312 On 23/02/2021 Spot Bond					0.00000	99.02000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	100.10088				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC314 On 23/02/2021 Spot Bond					0.00000	104.75000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	94.00809				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	100.20203				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	101.29405				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	99.33425				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.10075				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	

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 24/10/2020 Spot Bond					0.00000	101.42838				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	100.11436				0.00	0	
Total FRC322 SPOT										0.00	0	
Total For FRC322										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	100.10252				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.09485				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	101.90058				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	100.10090				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	101.89076				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.61301				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	101.14247				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.98035				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 02/02/2021 Spot Bond					0.00000	100.61039				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33 On 02/02/2021 Spot Bond					0.00000	100.61039				0.00	0	
Total FRC332 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRC332									0.00	0	
FRC33 On 14/05/2024 Spot Bond					0.00000	100.66453			0.00	0	
Total FRC333 SPOT									0.00	0	
Total For FRC333									0.00	0	
FRC33 On 05/03/2021 Spot Bond					0.00000	100.42295			0.00	0	
Total FRC334 SPOT									0.00	0	
Total For FRC334									0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	100.35142			0.00	0	
Total FRC335 SPOT									0.00	0	
Total For FRC335									0.00	0	
FRC33 On 13/09/2021 Spot Bond					0.00000	100.25694			0.00	0	
Total FRC336 SPOT									0.00	0	
Total For FRC336									0.00	0	
FRC33 On 25/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		985,690,000,000,000.00	19,856,900,000	19,856,900,000	19,856,900,000
Total FRC337 SPOT								15,690,000,000,000.00	19,856,900,000	19,856,900,000	19,856,900,000
Total For FRC337								15,690,000,000,000.00	19,856,900,000	19,856,900,000	19,856,900,000
FRC66 On 31/01/2022 Spot Bond			4.55000	4.55000	4.55000	157.84245		0.00	0	0	
Total FRC66 SPOT								0.00	0	0	
Total For FRC66								0.00	0	0	
FRC69 On 31/01/2022 Spot Bond			4.49000	4.49000	4.49000	158.01047		0.00	0	0	
Total FRC69 SPOT								0.00	0	0	
Total For FRC69								0.00	0	0	
FRC71 On 31/01/2022 Spot Bond			4.47000	4.47000	4.47000	158.06653		0.00	0	0	
Total FRC71 SPOT								0.00	0	0	
Total For FRC71								0.00	0	0	
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FRD17U SPOT								0.00	0	0	
Total For FRD17U								0.00	0	0	
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FRD19U SPOT								0.00	0	0	
Total For FRD19U								0.00	0	0	
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FRD20U SPOT								0.00	0	0	
Total For FRD20U								0.00	0	0	
FRD23 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRD23U SPOT										0.00	0	
Total For FRD23U										0.00	0	
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD24U SPOT										0.00	0	
Total For FRD24U										0.00	0	
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD25U SPOT										0.00	0	
Total For FRD25U										0.00	0	
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD26U SPOT										0.00	0	
Total For FRD26U										0.00	0	
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD27U SPOT										0.00	0	
Total For FRD27U										0.00	0	
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD28U SPOT										0.00	0	
Total For FRD28U										0.00	0	
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD29U SPOT										0.00	0	
Total For FRD29U										0.00	0	
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD30U SPOT										0.00	0	
Total For FRD30U										0.00	0	
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD33U SPOT										0.00	0	
Total For FRD33U										0.00	0	
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD35U SPOT										0.00	0	
Total For FRD35U										0.00	0	
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD36U SPOT										0.00	0	
Total For FRD36U										0.00	0	
FRI33 On 28/02/2033 Spot Bond			6.50000	75.05632	6.50000	75.03696				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRI38 On 31/01/2038 Spot Bond			6.02000	87.06772	6.02000	87.04612				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.20401				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.29038				0.00	2,500,000,000	1,250,000,000
Total FRJ20 SPOT										0.00	2,500,000,000	1,250,000,000
Total For FRJ20										0.00	2,500,000,000	1,250,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.59540				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.26679				0.00	540,000,000	270,000,000
Total FRJ22 SPOT										0.00	540,000,000	270,000,000
Total For FRJ22										0.00	540,000,000	270,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.57930				0.00	0	100,000,000
Total FRJ23 SPOT										0.00	0	100,000,000
Total For FRJ23										0.00	0	100,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.64585				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.72337				0.00	2,000,000,000	5,600,000,000
Total FRJ25 SPOT										0.00	2,000,000,000	5,600,000,000
Total For FRJ25										0.00	2,000,000,000	5,600,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.53583				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.41798				0.00	0	100,000,000
Total FRJ27 SPOT										0.00	0	100,000,000
Total For FRJ27										0.00	0	100,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.17441				0.00	0	10,100,000,000
Total FRJ29 SPOT										0.00	0	10,100,000,000
Total For FRJ29										0.00	0	10,100,000,000
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS01U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS01U										0.00	0	
FRS02l On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS02U SPOT										0.00	0	
Total For FRS02U										0.00	0	
FRS10 On 15/01/2024 Spot Bond			5.53800	5.53800	5.53800	107.79897				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.94000	5.94000	5.94000	87.96864				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	101.58348				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	101.31857				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			6.08000	86.38364	6.08000	86.36206				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.75000	185.76023	5.75000	185.71565				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			6.22000	84.81312	6.22000	84.79162				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.78000	5.78000	5.78000	185.14923				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			5.85000	123.41026	5.85000	123.38021				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	119.33520	3.70500	119.31300				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			6.22000	84.81312	6.22000	84.79162				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.90000	182.94952	5.90000	182.90488				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.95000	182.02431	5.95000	181.97968				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12(On 31/01/2025 Spot Bond			5.38000	157.17066	5.38000	126.00991				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.98000	181.47202	5.98000	181.42736				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12(On 31/01/2038 Spot Bond			6.22000	84.81312	6.22000	84.79162				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12(On 31/03/2028 Spot Bond			6.35000	154.34287	6.35000	154.30337				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12(On 31/01/2038 Spot Bond			6.97000	76.97936	6.97000	76.95832				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12(On 31/03/2028 Spot Bond			6.24000	155.52618	6.24000	155.48685				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13(On 31/03/2028 Spot Bond			6.30000	154.87946	6.30000	154.84003				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13(On 07/12/2033 Spot Bond			6.49000	172.39429	6.49000	172.34957				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13(On 24/03/2020 Spot Bond					0.00000	99.86816				0.00	0	
Total FRS133 SPOT										0.00	0	
Total For FRS133										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS134 On 31/01/2038 Spot Bond			6.90000	77.67110	6.90000	77.65002				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			6.22000	6.22000	6.22000	84.79162				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			6.22000	84.81312	6.22000	84.79162				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			6.11000	156.93807	6.11000	156.89893				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			6.26000	176.41632	6.26000	176.37161				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			6.24000	155.52618	6.24000	155.48685				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			6.24000	155.52618	6.24000	155.48685				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			6.53000	152.42867	6.53000	152.38895				0.00	0	
Total FRS144 SPOT										0.00	0	
Total For FRS144										0.00	0	
FRS145 On 31/01/2025 Spot Bond			6.15000	121.76510	6.15000	121.73448				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2022 Spot Bond			3.61000	160.53092	3.61000	160.50150				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/03/2028 Spot Bond			6.59000	151.79668	6.59000	151.75687				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			6.63000	151.37701	6.63000	151.33716				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			6.63000	151.37701	6.63000	151.33716				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			6.12000	121.92847	6.12000	121.89791				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			6.05000	157.59466	6.05000	157.55561				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			6.64000	6.64000	6.64000	151.23243				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS15 On 20/06/2022 Spot Bond					0.00000	13.62444				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS15 On 06/06/2023 Spot Bond					0.00000	15.93690				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
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	19.13292				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	21.93920				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16 On 20/06/2022 Spot Bond					0.00000	12.86636				0.00	0	
Total FRS162 SPOT										0.00	0	
Total For FRS162										0.00	0	
FRS16 On 06/06/2023 Spot Bond					0.00000	14.65405				0.00	0	
Total FRS163 SPOT										0.00	0	
Total For FRS163										0.00	0	
FRS16 On 06/06/2024 Spot Bond					0.00000	17.26090				0.00	0	
Total FRS164 SPOT										0.00	0	
Total For FRS164										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	19.54506				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS165 SPOT										0.00	0	
Total For FRS165										0.00	0	
FRS165 On 01/08/2022 Spot Bond					0.00000	12.05457				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS167 On 01/08/2022 Spot Bond					0.00000	12.05600				0.00	0	
Total FRS168 SPOT										0.00	0	
Total For FRS168										0.00	0	
FRS168 On 01/08/2021 Spot Bond					0.00000	11.23092				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS169 On 01/08/2022 Spot Bond					0.00000	12.82240				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	101.60272				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.70463				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	15.48010				0.00	0	
Total FRS175 SPOT										0.00	0	
Total For FRS175										0.00	0	
FRS175 On 26/01/2024 Spot Bond					0.00000	15.48009				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 19/07/2024 Spot Bond					0.00000	18.32944				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	

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 18/09/2023 Spot Bond					0.00000	100.14541				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	99.93000				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 04/10/2021 Spot Bond					0.00000	99.13488				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	100.79560				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	103.68154				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	108.66406				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	95.43791				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19(On 23/03/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS193 SPOT										0.00	0	
Total For FRS193										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	26.69136				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	48.67179				0.00	0	
Total FRS195 SPOT										0.00	0	
Total For FRS195										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	101.05628				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19(On 03/08/2020 Spot Bond					0.00000	101.82013				0.00	0	
Total FRS198 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS198										0.00	0	
FRS198 On 05/08/2025 Spot Bond					0.00000	101.15394				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.99378				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.66305				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 11/09/2020 Spot Bond					0.00000	97.02446				0.00	0	
Total FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS204 On 15/03/2021 Spot Bond					0.00000	94.00809				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	101.70365				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 16/11/2020 Spot Bond					0.00000	84.05942				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	81.47910				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS208 On 18/11/2024 Spot Bond					0.00000	100.82407				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS210 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	
FRS211 On 20/12/2020 Spot Bond					0.00000	88.01305				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS211 On 04/09/2020 Spot Bond					0.00000	159.68477				0.00	0	
Total FRS212 SPOT										0.00	0	
Total For FRS212										0.00	0	
FRS212 On 03/09/2021 Spot Bond					0.00000	93.99087				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	92.29702				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 On 20/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS215 SPOT										0.00	0	
Total For FRS215										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.21000	4.21000	4.21000	292.77954				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			4.10000	4.10000	4.10000	293.84146				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.82000	4.82000	4.82000	286.97477				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			3.40000	161.13205	3.40000	161.10342				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	101.31412				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			3.10000	161.99582	3.10000	161.96836				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.15019				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS64 On 26/01/2042 Spot Bond			5.92000	79.27576	5.92000	79.25632				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.27000	61.28381	5.27000	88.87773				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			5.27000	5.27000	5.27000	126.63459				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			5.34000	5.34000	5.34000	126.23666				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.01000	5.01000	5.01000	285.19536				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX20 On 01/10/2020 Spot Bond			7.47000	104.84479	7.47000	104.82379			78,435,000,000,000.00	10,500,000,000	10,500,000,00	
Total FRX20 SPOT									78,435,000,000,000.00	10,500,000,000	10,500,000,00	
Total For FRX20									78,435,000,000,000.00	10,500,000,000	10,500,000,00	
FRX23 On 28/02/2023 Spot Bond			8.46000	8.46000	8.46000	98.70396			252,048,780,000,000.00	29,793,000,000	132,487,000,00	
Total FRX23 SPOT									252,048,780,000,000.00	29,793,000,000	132,487,000,00	
Total For FRX23									252,048,780,000,000.00	29,793,000,000	132,487,000,00	
FRX24 On 10/12/2024 Spot Bond			10.19000	105.13531	10.19000	105.10676			142,660,000,000,000.00	14,000,000,000	14,000,000,00	
Total FRX24 SPOT									142,660,000,000,000.00	14,000,000,000	14,000,000,00	
Total For FRX24									142,660,000,000,000.00	14,000,000,000	14,000,000,00	
FRX25 On 26/07/2025 Spot Bond			10.21000	99.69626	10.21000	99.66899			0.00	0		
Total FRX25 SPOT									0.00	0		
Total For FRX25									0.00	0		
FRX26 On 01/10/2026 Spot Bond			10.14000	101.56436	10.14000	101.53692			0.00	0	1,900,000,00	
Total FRX26 SPOT									0.00	0	1,900,000,00	
Total For FRX26									0.00	0	1,900,000,00	
FRX27 On 07/03/2027 Spot Bond			10.32000	99.85338	10.32000	99.82608			0.00	0		
Total FRX27 SPOT									0.00	0		
Total For FRX27									0.00	0		
FRX28 On 26/07/2028 Spot Bond			10.72000	98.35772	10.72000	98.32951			0.00	0		
Total FRX28 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			11.50000	91.25822	11.50000	91.23019				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			11.67000	87.64193	11.67000	87.61463				0.00	0	20,000,00
Total FRX31 SPOT										0.00	0	20,000,00
Total For FRX31										0.00	0	20,000,00
FRX32 On 31/03/2032 Spot Bond			11.83000	91.54191	11.83000	91.51317				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.97500	66.85104	12.97500	66.82808				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS3A5 On 20/08/2039 Spot Bond					0.00000	102.56842				0.00	0	
Total FS3A5 SPOT										0.00	0	
Total For FS3A5										0.00	0	
FS3A5U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3A5U SPOT										0.00	0	
Total For FS3A5U										0.00	0	
FS3B1 On 20/08/2039 Spot Bond					0.00000	103.65001				0.00	0	
Total FS3B1 SPOT										0.00	0	
Total For FS3B1										0.00	0	
FS3B1U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3B1U SPOT										0.00	0	
Total For FS3B1U										0.00	0	
FS3C1U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3C1U SPOT										0.00	0	
Total For FS3C1U										0.00	0	
FS3D1U 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	
FS4A4U 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	
FS4A5U On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS4A5U SPOT										0.00	0	
Total For FS4A5U										0.00	0	
FS4B1l On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4B1U SPOT										0.00	0	
Total For FS4B1U										0.00	0	
FS4C1l On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4C1U SPOT										0.00	0	
Total For FS4C1U										0.00	0	
FS4D1l On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4D1U SPOT										0.00	0	
Total For FS4D1U										0.00	0	
FS5A3l On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A3U SPOT										0.00	0	
Total For FS5A3U										0.00	0	
FS5A4l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A4U SPOT										0.00	0	
Total For FS5A4U										0.00	0	
FS5A5l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A5U SPOT										0.00	0	
Total For FS5A5U										0.00	0	
FS5B1l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5B1U SPOT										0.00	0	
Total For FS5B1U										0.00	0	
FS5C1l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5C1U SPOT										0.00	0	
Total For FS5C1U										0.00	0	
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	100.15526				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.01040				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.75319				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS6C1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6C1U SPOT										0.00	0	
Total For FS6C1U										0.00	0	
FS6D1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6D1U SPOT										0.00	0	
Total For FS6D1U										0.00	0	
FS6E1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6E1U SPOT										0.00	0	
Total For FS6E1U										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.70586				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.73087				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.74603				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.75049				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	102.01560				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.20644				0.00	1,300,000,000	650,000,000
Total GBL04 SPOT										0.00	1,300,000,000	650,000,000
Total For GBL04										0.00	1,300,000,000	650,000,000
GBL05 On 07/11/2022 Spot Bond					0.00000	101.13935				0.00	0	
Total GBL05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For GBL05									0.00	0	
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total GH2A1U SPOT									0.00	0	
Total For GH2A1U									0.00	0	
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total GH31U SPOT									0.00	0	
Total For GH31U									0.00	0	
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total GH41U SPOT									0.00	0	
Total For GH41U									0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	102.68588			0.00	0	
Total GH5A11 SPOT									0.00	0	
Total For GH5A11									0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	102.73873			0.00	140,000,000	70,000,000
Total GH5A21 SPOT									0.00	140,000,000	70,000,000
Total For GH5A21									0.00	140,000,000	70,000,000
GH5A3 On 25/11/2026 Spot Bond					0.00000	102.53945			0.00	0	
Total GH5A31 SPOT									0.00	0	
Total For GH5A31									0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.63322			0.00	0	
Total GH5B1 SPOT									0.00	0	
Total For GH5B1									0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.27511			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRB18U SPOT										0.00	0	
Total For GRB18U										0.00	0	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB19U SPOT										0.00	0	
Total For GRB19U										0.00	0	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB21U SPOT										0.00	0	
Total For GRB21U										0.00	0	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB22U SPOT										0.00	0	
Total For GRB22U										0.00	0	
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB23U SPOT										0.00	0	
Total For GRB23U										0.00	0	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB24U SPOT										0.00	0	
Total For GRB24U										0.00	0	
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB25U SPOT										0.00	0	
Total For GRB25U										0.00	0	
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB27U SPOT										0.00	0	
Total For GRB27U										0.00	0	
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB28U SPOT										0.00	0	
Total For GRB28U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB32U SPOT										0.00	0	
Total For GRB32U										0.00	0	
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB33U SPOT										0.00	0	
Total For GRB33U										0.00	0	
GRL35 On 12/06/2029 Spot Bond			5.65000	93.21710	5.65000	93.19498				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.61934				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	101.63106				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT12 On 24/06/2020 Spot Bond					0.00000	100.16825				0.00	0	
Total GRT12 SPOT										0.00	0	
Total For GRT12										0.00	0	
GRT13 On 15/04/2020 Spot Bond					0.00000	101.63734				0.00	0	
Total GRT13 SPOT										0.00	0	
Total For GRT13										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.20086				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT15 On 15/04/2020 Spot Bond					0.00000	101.63177				0.00	200,000,000	100,000,000
Total GRT15 SPOT										0.00	200,000,000	100,000,000
Total For GRT15										0.00	200,000,000	100,000,000
GRT16 On 17/10/2021 Spot Bond					0.00000	102.62916				0.00	0	4,000,000,000
Total GRT16 SPOT										0.00	0	4,000,000,000
Total For GRT16										0.00	0	4,000,000,000
GRT17 On 17/10/2023 Spot Bond			8.40500	109.70377	8.40500	109.67909				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.04632				0.00	0	
Total GRT19 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.80840				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			11.88000	93.19935	11.88000	93.16996				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.56752				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.86864				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.88112				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.72657				0.00	0	2,000,000,00
Total GRT25G SPOT										0.00	0	2,000,000,00
Total For GRT25G										0.00	0	2,000,000,00
GRT26 On 09/03/2028 Spot Bond					0.00000	101.59384				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.03197				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.31722				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.32468				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.73844				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.57419				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.41408				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.63772				0.00	1,000,000,000	500,000,000
Total GRT33 SPOT										0.00	1,000,000,000	500,000,000
Total For GRT33										0.00	1,000,000,000	500,000,000
GRT34 On 18/04/2029 Spot Bond					0.00000	101.80171				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.47771				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.85292				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.20785				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.74154				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.94716				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.77461				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX01U SPOT										0.00	0	
Total For GRX01U										0.00	0	
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX02U SPOT										0.00	0	
Total For GRX02U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T1 On 26/02/2023 Spot Bond					0.00000	100.53363				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.46437				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H6T4U On 02/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H6T4U SPOT										0.00	0	
Total For H6T4U										0.00	0	
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H7T2U SPOT										0.00	0	
Total For H7T2U										0.00	0	
H7T5U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H7T5U SPOT										0.00	0	
Total For H7T5U										0.00	0	
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H8T2U SPOT										0.00	0	
Total For H8T2U										0.00	0	
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H9T1U SPOT										0.00	0	
Total For H9T1U										0.00	0	
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.49654				0.00	0	
Total HC5T2 SPOT										0.00	0	
Total For HC5T2										0.00	0	
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL02U SPOT										0.00	0	
Total For HIL02U										0.00	0	
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL03U SPOT										0.00	0	
Total For HIL03U										0.00	0	
HILB06 On 11/07/2020 Spot Bond					0.00000	101.69929				0.00	1,700,000,000	850,000,000
Total HILB06 SPOT										0.00	1,700,000,000	850,000,000
Total For HILB06										0.00	1,700,000,000	850,000,000
HILB07 On 11/07/2021 Spot Bond					0.00000	101.72066				0.00	0	
Total HILB07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.00743				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.86871				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.32617				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.52530				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.35535				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	104.12100	10.00000	104.09400				0.00	0	
Total HPF04/JIBAR SPOT										0.00	0	
Total For HPF04/JIBAR										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	99.84599				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.85242				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.85436				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			7.39000	102.22576	7.39000	102.20558				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HWAY20 SPOT										0.00	0	
Total For HWAY20										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			100.00000	77.64580	100.00000	77.48861				0.00	0	
Total HWAY20/R207 SPOT										0.00	0	
Total For HWAY20/R207										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.72000	287.97791	4.72000	287.91670				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.91000	4.91000	4.91000	287.44325				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.83000	67.95904	5.83000	83.55385				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			13.46000	74.88614	13.46000	74.85935				0.00	0	350,000,0€
Total HWAY34 SPOT										0.00	0	350,000,0€
Total For HWAY34										0.00	0	350,000,0€
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.43330	100.00000	10.41009				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			13.44000	74.39770	13.44000	74.37112				0.00	0	2,620,000,0€
Total HWAY35 SPOT										0.00	0	2,620,000,0€
Total For HWAY35										0.00	0	2,620,000,0€
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.43286	100.00000	10.40964				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.84815				0.00	0	15,000,000,0€
Total HWF11 SPOT										0.00	0	15,000,000,0€
Total For HWF11										0.00	0	15,000,000,0€
HWF12 On 29/07/2022 Spot Bond					0.00000	101.54640				0.00	946,000,000	473,000,0€
Total HWF12 SPOT										0.00	946,000,000	473,000,0€
Total For HWF12										0.00	946,000,000	473,000,0€
HWF13 On 28/11/2022 Spot Bond					0.00000	100.57759				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWY02 On 25/11/2020 Spot Bond			10.00000	104.12100	10.00000	104.09400				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			5.02000	128.09583	4.70000	129.92868			609,067,690,248,000.00	320,531,412,400	428,757,706,200	
Total I2025 SPOT									19,067,690,248,000.00	320,531,412,400	428,757,706,200	
Total For I2025									19,067,690,248,000.00	320,531,412,400	428,757,706,200	
I2029 On 31/03/2029 Spot Bond			5.18000	89.51983	5.18000	89.49970			719,012,048,664,000.00	138,805,414,800	236,390,140,700	
Total I2029 SPOT									19,012,048,664,000.00	138,805,414,800	236,390,140,700	
Total For I2029									19,012,048,664,000.00	138,805,414,800	236,390,140,700	
I2033 On 28/02/2033 Spot Bond			5.00000	88.22118	5.00000	88.20190			336,768,255,000,000.00	67,353,651,000	87,137,300,000	
Total I2033 SPOT									16,768,255,000,000.00	67,353,651,000	87,137,300,000	
Total For I2033									16,768,255,000,000.00	67,353,651,000	87,137,300,000	
I2038 On 31/01/2038 Spot Bond			5.50000	93.28510	5.32000	95.54142			651,685,598,300,000.00	118,488,290,600	218,184,497,100	
Total I2038 SPOT									16,685,598,300,000.00	118,488,290,600	218,184,497,100	
Total For I2038									16,685,598,300,000.00	118,488,290,600	218,184,497,100	
I2046 On 31/03/2046 Spot Bond			5.36000	82.95891	5.36000	82.93985			437,203,843,232,000.00	81,567,881,200	146,972,500,300	
Total I2046 SPOT									17,203,843,232,000.00	81,567,881,200	146,972,500,300	
Total For I2046									17,203,843,232,000.00	81,567,881,200	146,972,500,300	
I2050 On 31/12/2050 Spot Bond			5.60000	81.00779	5.35000	84.59211			887,554,203,200,000.00	158,491,822,000	315,782,522,400	
Total I2050 SPOT									17,554,203,200,000.00	158,491,822,000	315,782,522,400	
Total For I2050									17,554,203,200,000.00	158,491,822,000	315,782,522,400	
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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IB125U									0.00	0	
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB126U SPOT									0.00	0	
Total For IB126U									0.00	0	
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB139U SPOT									0.00	0	
Total For IB139U									0.00	0	
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IBL02U SPOT									0.00	0	
Total For IBL02U									0.00	0	
IBL100 On 24/05/2020 Spot Bond					0.00000	100.66806			0.00	0	
Total IBL100 SPOT									0.00	0	
Total For IBL100									0.00	0	
IBL101 On 24/05/2022 Spot Bond			8.34500	8.34500	8.34500	104.41660			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.98245			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.59773			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	101.23468		7,996,800,000,000.00	1,020,000,000	510,000,00	
Total IBL106 SPOT								7,996,800,000,000.00	1,020,000,000	510,000,00	
Total For IBL106								7,996,800,000,000.00	1,020,000,000	510,000,00	
IBL109 On 07/12/2023 Spot Bond			4.67000	288.45002	4.67000	288.38910			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	100.40372			0.00	0	
Total IBL110 SPOT									0.00	0	
Total For IBL110									0.00	0	
IBL112 On 21/05/2020 Spot Bond					0.00000	100.79315			0.00	0	
Total IBL112 SPOT									0.00	0	
Total For IBL112									0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.71451			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.01117				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.73438				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL116 On 20/06/2020 Spot Bond					0.00000	100.07896				0.00	0	
Total IBL116 SPOT										0.00	0	
Total For IBL116										0.00	0	
IBL118 On 24/07/2020 Spot Bond					0.00000	101.32264				0.00	0	
Total IBL118 SPOT										0.00	0	
Total For IBL118										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.82124				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	101.58505				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.99847				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.88461				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL127 On 02/04/2020 Spot Bond					0.00000	99.82484				0.00	1,000,000,000	500,000,000
Total IBL127 SPOT										0.00	1,000,000,000	500,000,000
Total For IBL127										0.00	1,000,000,000	500,000,000
IBL128 On 11/04/2022 Spot Bond					0.00000	101.62387				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.76878				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL130 On 22/07/2022 Spot Bond					0.00000	101.56941				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL131 On 07/08/2020 Spot Bond					0.00000	100.97101				0.00	0	
Total IBL131 SPOT										0.00	0	
Total For IBL131										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.96602				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.26415				0.00	2,104,000,000	1,052,000,000
Total IBL133 SPOT										0.00	2,104,000,000	1,052,000,000
Total For IBL133										0.00	2,104,000,000	1,052,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	101.46907				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.69484				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.66744				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.47113				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	101.49173				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.84233				0.00	800,000,000	400,000,000
Total IBL140 SPOT										0.00	800,000,000	400,000,000
Total For IBL140										0.00	800,000,000	400,000,000
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	100.70709				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.73259				0.00	0	
Total IBL142 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.29267				0.00	800,000,000	400,000,000
Total IBL143 SPOT										0.00	800,000,000	400,000,000
Total For IBL143										0.00	800,000,000	400,000,000
IBL145 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000,000
Total IBL145 SPOT										0.00	0	20,000,000,000
Total For IBL145										0.00	0	20,000,000,000
IBL36 On 31/01/2022 Spot Bond			3.13000	3.13000	3.13000	161.88160				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL43/J On 25/11/2020 Spot Bond			10.00000	104.12100	10.00000	104.09400				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL50 On 02/08/2020 Spot Bond			8.16500	101.59552	8.16500	101.57344				0.00	0	
Total IBL50 SPOT										0.00	0	
Total For IBL50										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.99000	105.10810	8.99000	105.08271				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.50491				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			3.25000	161.56319	3.25000	161.53514				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL75 On 19/08/2020 Spot Bond					0.00000	101.09907				0.00	0	
Total IBL75 SPOT										0.00	0	
Total For IBL75										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	101.32016				0.00	620,000,000	310,000,000
Total IBL77 SPOT										0.00	620,000,000	310,000,000
Total For IBL77										0.00	620,000,000	310,000,000
IBL78 On 25/11/2022 Spot Bond			8.83000	106.12091	8.83000	106.09572				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL81U SPOT										0.00	0	
Total For IBL81U										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.66726				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			8.27000	105.76271	8.27000	105.73917				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	48.84721	100.00000	48.73851				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.68562				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.25073				0.00	2,000,000,000	1,000,000,000
Total IBL95 SPOT										0.00	2,000,000,000	1,000,000,000
Total For IBL95										0.00	2,000,000,000	1,000,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	103.48092				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDC01U SPOT										0.00	0	
Total For IDC01U										0.00	0	
IDC02L On 28/02/2028 Spot Bond			100.00000	9.94801	100.00000	9.92588				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG00 On 22/10/2020 Spot Bond			7.82000	103.80922	7.82000	103.78746				0.00	0	
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			11.08000	97.71346	11.08000	97.68452				0.00	0	882,995,400
Total IDCG06 SPOT										0.00	0	882,995,400
Total For IDCG06										0.00	0	882,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.38951				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG08 On 13/05/2030 Spot Bond			12.32000	98.12947	12.32000	97.95077				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.45988				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			11.68000	99.22736	11.68000	99.19659				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.60239				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.97121				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.91605				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.58999				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	101.75558				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.00386				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.26814				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.61737				0.00	0	300,000,00
Total IDCG19 SPOT										0.00	0	300,000,00
Total For IDCG19										0.00	0	300,000,00
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.13019				0.00	0	
Total IDCG20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.13493				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.17942				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.29195				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.18568				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP1U SPOT										0.00	0	
Total For IDCP1U										0.00	0	
IDCP2U On 05/04/2025 Spot Bond			100.00000	8.20372	100.00000	8.18556				0.00	0	
Total IDCP2U SPOT										0.00	0	
Total For IDCP2U										0.00	0	
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP3U SPOT										0.00	0	
Total For IDCP3U										0.00	0	
IFC01 On 10/12/2024 Spot Bond			10.58000	95.73511	10.58000	95.70815				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			8.08500	104.56950	8.08500	104.54686				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN289U SPOT										0.00	0	
Total For IN289U										0.00	0	
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN304U SPOT										0.00	0	
Total For IN304U										0.00	0	
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IN396U SPOT									0.00	0	
Total For IN396U									0.00	0	
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IN399U SPOT									0.00	0	
Total For IN399U									0.00	0	
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IN403U SPOT									0.00	0	
Total For IN403U									0.00	0	
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IN404U SPOT									0.00	0	
Total For IN404U									0.00	0	
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IN405U SPOT									0.00	0	
Total For IN405U									0.00	0	
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IN406U SPOT									0.00	0	
Total For IN406U									0.00	0	
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		80,000,000,000,000.00	800,000,000	400,000,000	
Total IN407U SPOT								80,000,000,000,000.00	800,000,000	400,000,000	
Total For IN407U								80,000,000,000,000.00	800,000,000	400,000,000	
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IN408U SPOT									0.00	0	
Total For IN408U									0.00	0	
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IN409U SPOT									0.00	0	
Total For IN409U									0.00	0	
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		60,000,000,000,000.00	600,000,000	5,700,000,000	
Total IN415U SPOT								60,000,000,000,000.00	600,000,000	5,700,000,000	
Total For IN415U								60,000,000,000,000.00	600,000,000	5,700,000,000	
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IN418U SPOT									0.00	0	
Total For IN418U									0.00	0	
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IN419U SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IN419U										0.00	0	
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN420U SPOT										0.00	0	
Total For IN420U										0.00	0	
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN421U SPOT										0.00	0	
Total For IN421U										0.00	0	
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN422U SPOT										0.00	0	
Total For IN422U										0.00	0	
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN425U SPOT										0.00	0	
Total For IN425U										0.00	0	
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN426U SPOT										0.00	0	
Total For IN426U										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	104.12100	10.00000	104.09400				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.54172				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.26810				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	102.12824				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	88.89775				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.58995				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	102.76611				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	102.42545				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			9.53000	104.16159	9.53000	104.13495				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.52761				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	104.12100	10.00000	104.09400				0.00	0	
Total IPF01/JIBAR SPOT										0.00	0	
Total For IPF01/JIBAR										0.00	0	
IPF13 On 04/12/2020 Spot Bond					0.00000	100.48360				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.27310				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.16966				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.02099				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.02126				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.02152				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF21 On 17/03/2022 Spot Bond					0.00000	100.71718				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.18869				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	101.11473				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.63208				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.00509				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.01649				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF28U SPOT										0.00	0	
Total For IPF28U										0.00	0	
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF29U SPOT										0.00	0	
Total For IPF29U										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	99.97890				0.00	0	300,000,00
Total IPF30 SPOT										0.00	0	300,000,00
Total For IPF30										0.00	0	300,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	100.34738				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.94852				0.00	0	
Total IPF32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.28266				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC29 On 24/04/2020 Spot Bond					0.00000	101.15282				0.00	0	
Total IPFC29 SPOT										0.00	0	
Total For IPFC29										0.00	0	
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPL8/JIBAR SPOT										0.00	0	
Total For IPL8/JIBAR										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.40601	2.75000	100.39848				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			8.20000	135.91099	8.20000	135.86958				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	102.32951				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			9.53000	103.87866	9.53000	103.85209				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	107.52444				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	104.83761				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.02777				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			5.35000	5.35000	5.35000	155.62403				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	103.17025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			10.35000	102.08535	10.35000	102.05706				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	104.85130				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			10.36500	10.36500	10.36500	107.40375				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.57701				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			4.05000	159.28080	4.05000	159.24969			2,494,800,000,000.00		616,000,000	1,888,000,000
Total IV045 SPOT									2,494,800,000,000.00		616,000,000	1,888,000,000
Total For IV045									2,494,800,000,000.00		616,000,000	1,888,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	104.11546				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	101.12752				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV100U SPOT										0.00	0	
Total For IV100U										0.00	0	
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV115U SPOT										0.00	0	
Total For IV115U										0.00	0	
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV118U SPOT										0.00	0	
Total For IV118U										0.00	0	
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV125U SPOT										0.00	0	
Total For IV125U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			6.90000	148.57880	6.90000	148.53863				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVA990 On 09/04/2020 Spot Bond			6.80000	6.80000	6.80000	99.61029				0.00	0	
Total IVA990 SPOT										0.00	0	
Total For IVA990										0.00	0	
IVA991 On 16/04/2020 Spot Bond			6.80000	6.80000	6.80000	99.48106				0.00	0	
Total IVA991 SPOT										0.00	0	
Total For IVA991										0.00	0	
IVA992 On 23/04/2020 Spot Bond			6.80000	6.80000	6.80000	99.35217				0.00	0	
Total IVA992 SPOT										0.00	0	
Total For IVA992										0.00	0	
IVA993 On 30/04/2020 Spot Bond			6.90000	6.90000	6.90000	99.21228				0.00	0	
Total IVA993 SPOT										0.00	0	
Total For IVA993										0.00	0	
IVA994 On 07/05/2020 Spot Bond			6.90000	6.90000	6.90000	99.08220				0.00	0	
Total IVA994 SPOT										0.00	0	
Total For IVA994										0.00	0	
IVA995 On 14/05/2020 Spot Bond			6.90000	6.90000	6.90000	98.95246				0.00	0	
Total IVA995 SPOT										0.00	0	
Total For IVA995										0.00	0	
IVA996 On 20/05/2020 Spot Bond			6.90000	6.90000	6.90000	98.84152				0.00	0	
Total IVA996 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVA996										0.00	0	
IVA997 On 25/05/2020 Spot Bond			6.95000	6.95000	6.95000	98.74032				0.00	0	
Total IVA997 SPOT										0.00	0	
Total For IVA997										0.00	0	
IVA998 On 04/06/2020 Spot Bond			6.95000	6.95000	6.95000	98.55502				0.00	0	
Total IVA998 SPOT										0.00	0	
Total For IVA998										0.00	0	
IVA999 On 11/06/2020 Spot Bond			6.95000	6.95000	6.95000	98.42573				0.00	0	
Total IVA999 SPOT										0.00	0	
Total For IVA999										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	104.12100	10.00000	104.09400				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	99.87039				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.33000	100.34930	10.33000	100.32155				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC055 On 26/03/2020 Spot Bond					0.00000	99.95875				0.00	0	
Total IVC055 SPOT										0.00	0	
Total For IVC055										0.00	0	
IVC063 On 07/08/2020 Spot Bond					0.00000	101.15190				0.00	0	
Total IVC063 SPOT										0.00	0	
Total For IVC063										0.00	0	
IVC094 On 06/12/2021 Spot Bond			8.84500	106.24111	8.84500	106.21600				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	99.86244				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	99.86003				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	99.86163				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.92225				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			8.49500	104.75793	8.49500	104.73400				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC111 On 19/05/2020 Spot Bond					0.00000	100.78753				0.00	0	
Total IVC111 SPOT										0.00	0	
Total For IVC111										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.19832				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2020 Spot Bond					0.00000	101.41274				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 25/07/2020 Spot Bond					0.00000	96.43970				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2020 Spot Bond					0.00000	101.33614				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.73260				0.00	220,000,000	110,000,000
Total IVC136 SPOT										0.00	220,000,000	110,000,000
Total For IVC136										0.00	220,000,000	110,000,000
IVC137 On 29/08/2021 Spot Bond					0.00000	100.63818				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.33609				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.50862				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC145 On 06/12/2020 Spot Bond					0.00000	100.41921				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.48997				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.02079				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.14861				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.06690				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.22987				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	101.04323				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	101.38141				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC158 On 02/04/2020 Spot Bond					0.00000	99.82363				0.00	0	
Total IVC158 SPOT										0.00	0	
Total For IVC158										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	99.95926				0.00	0	
Total IVC159 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IVC159									0.00	0	
IVC160 On 05/04/2020 Spot Bond					0.00000	101.72898			0.00	2,580,000,000	1,290,000,000
Total IVC160 SPOT									0.00	2,580,000,000	1,290,000,000
Total For IVC160									0.00	2,580,000,000	1,290,000,000
IVC161 On 09/05/2020 Spot Bond					0.00000	101.01225			0.00	0	
Total IVC161 SPOT									0.00	0	
Total For IVC161									0.00	0	
IVC162 On 21/05/2020 Spot Bond					0.00000	100.83578			0.00	0	
Total IVC162 SPOT									0.00	0	
Total For IVC162									0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.17163			0.00	0	
Total IVC163 SPOT									0.00	0	
Total For IVC163									0.00	0	
IVC165 On 20/09/2020 Spot Bond					0.00000	100.07870			0.00	0	
Total IVC165 SPOT									0.00	0	
Total For IVC165									0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.01972			0.00	0	
Total IVC167 SPOT									0.00	0	
Total For IVC167									0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	100.38249			0.00	0	
Total IVC169 SPOT									0.00	0	
Total For IVC169									0.00	0	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IVC68U SPOT									0.00	0	
Total For IVC68U									0.00	0	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IVC80U SPOT									0.00	0	
Total For IVC80U									0.00	0	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IVC84U SPOT									0.00	0	
Total For IVC84U									0.00	0	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IVC85U SPOT									0.00	0	
Total For IVC85U									0.00	0	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC91U SPOT										0.00	0	
Total For IVC91U										0.00	0	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC95U SPOT										0.00	0	
Total For IVC95U										0.00	0	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC96U SPOT										0.00	0	
Total For IVC96U										0.00	0	
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC99U SPOT										0.00	0	
Total For IVC99U										0.00	0	
IVF407 On 07/04/2020 Spot Bond					0.00000	101.58497				0.00	0	
Total IVF407 SPOT										0.00	0	
Total For IVF407										0.00	0	
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF80U SPOT										0.00	0	
Total For IVF80U										0.00	0	
IVZ001 On 18/06/2020 Spot Bond			6.95000	6.95000	6.95000	98.29677			1,390,000,000,000.00	200,000,000	200,000,000	
Total IVZ001 SPOT									1,390,000,000,000.00	200,000,000	200,000,000	
Total For IVZ001									1,390,000,000,000.00	200,000,000	200,000,000	
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JAS03U SPOT										0.00	0	
Total For JAS03U										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.10153				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	99.86324				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			8.20000	107.16697	8.20000	107.14344				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP009 On 24/05/2020 Spot Bond					0.00000	100.71112				0.00	0	
Total KAP009 SPOT										0.00	0	
Total For KAP009										0.00	0	
KAP010 On 15/09/2020 Spot Bond					0.00000	100.32861				0.00	0	
Total KAP010 SPOT										0.00	0	
Total For KAP010										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.54579				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.77551				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.45240				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.14596				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	101.24719				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	102.12771				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KSB009 On 05/08/2020 Spot Bond					0.00000	102.23950				0.00	0	
Total KSB009 SPOT										0.00	0	
Total For KSB009										0.00	0	
KW01 On 31/10/2027 Spot Bond			11.67000	114.44231	11.67000	114.40665				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LB41U SPOT										0.00	0	
Total For LB41U										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	104.53551				0.00	0	
Total LBK15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LBK15										0.00	0	
LBK17 On 22/03/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK17 SPOT										0.00	0	
Total For LBK17										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	102.69910				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			8.53000	106.27732	8.53000	106.25307				0.00	0	2,500,000,00
Total LBK20 SPOT										0.00	0	2,500,000,00
Total For LBK20										0.00	0	2,500,000,00
LBK22 On 04/09/2020 Spot Bond					0.00000	100.91522				0.00	0	
Total LBK22 SPOT										0.00	0	
Total For LBK22										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	102.20079				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.91000	109.75161	8.91000	109.72547				0.00	0	4,808,716,70
Total LBK24 SPOT										0.00	0	4,808,716,70
Total For LBK24										0.00	0	4,808,716,70
LBK26 On 23/03/2021 Spot Bond					0.00000	100.29781				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	101.83411				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.76000	92.85183	12.76000	92.82029				0.00	0	1,000,000,00
Total LBK28 SPOT										0.00	0	1,000,000,00
Total For LBK28										0.00	0	1,000,000,00
LBK29 On 07/06/2023 Spot Bond			8.69000	105.68086	8.69000	105.65631				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	100.08115				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	100.63204				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.03189				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.95875				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	100.22775				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK36 On 25/06/2020 Spot Bond					0.00000	99.98015				0.00	0	
Total LBK36 SPOT										0.00	0	
Total For LBK36										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	99.97814				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	100.82115				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			800,000,000,000,000.00	98,000,000,000	98,000,000,000	
Total LBK39U SPOT									10,000,000,000,000.00	98,000,000,000	98,000,000,000	
Total For LBK39U									10,000,000,000,000.00	98,000,000,000	98,000,000,000	
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			200,000,000,000,000.00	42,000,000,000	42,000,000,000	
Total LBK40U SPOT									10,000,000,000,000.00	42,000,000,000	42,000,000,000	
Total For LBK40U									10,000,000,000,000.00	42,000,000,000	42,000,000,000	
LGL04 On 14/08/2020 Spot Bond			7.98000	101.43345	7.98000	101.41194			0.00	0	0	
Total LGL04 SPOT									0.00	0	0	
Total For LGL04									0.00	0	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.17463			0.00	0	0	
Total LGL05 SPOT									0.00	0	0	
Total For LGL05									0.00	0	0	
LGL06 On 04/10/2022 Spot Bond			8.88000	102.65825	8.88000	107.72058			0.00	0	2,500,000,000	
Total LGL06 SPOT									0.00	0	2,500,000,000	
Total For LGL06									0.00	0	2,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL07 On 04/10/2022 Spot Bond					0.00000	103.86278				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	102.97182				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.78114				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.83103				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LHC14 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	
LHC15 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	
LHC16 On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC16U SPOT										0.00	0	
Total For LHC16U										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	101.40264				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	101.24041				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.39124				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	100.53465				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.57712				0.00	0	
Total LOM02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.83490				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.85005				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.75937				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.77719				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.79056				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ18 On 14/04/2020 Spot Bond					0.00000	99.59306				0.00	0	
Total MAQ182 SPOT										0.00	0	
Total For MAQ182										0.00	0	
MAQ18 On 14/04/2020 Spot Bond					0.00000	99.42632				0.00	0	
Total MAQ185 SPOT										0.00	0	
Total For MAQ185										0.00	0	
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MBC28U SPOT										0.00	0	
Total For MBC28U										0.00	0	
MBF05 On 27/03/2020 Spot Bond					0.00000	99.94375				0.00	0	
Total MBF055 SPOT										0.00	0	
Total For MBF055										0.00	0	
MBF05 On 28/08/2020 Spot Bond					0.00000	100.76148				0.00	600,000,000	6,300,000,000
Total MBF057 SPOT										0.00	600,000,000	6,300,000,000
Total For MBF057										0.00	600,000,000	6,300,000,000
MBF05 On 21/05/2021 Spot Bond					0.00000	100.90347				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.81458				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06: On 07/06/2020 Spot Bond					0.00000	100.32824				0.00	0	
Total MBF062 SPOT										0.00	0	
Total For MBF062										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.41075				0.00	0	10,000,000.00
Total MBF063 SPOT										0.00	0	10,000,000.00
Total For MBF063										0.00	0	10,000,000.00
MBF06: On 30/09/2020 Spot Bond					0.00000	99.93808				0.00	0	
Total MBF064 SPOT										0.00	0	
Total For MBF064										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.06580				0.00	0	20,000,000.00
Total MBF065 SPOT										0.00	0	20,000,000.00
Total For MBF065										0.00	0	20,000,000.00
MBP03: On 11/04/2020 Spot Bond					0.00000	101.58503				0.00	0	
Total MBP036 SPOT										0.00	0	
Total For MBP036										0.00	0	
MBP03: On 26/05/2020 Spot Bond					0.00000	100.61066				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	101.10792				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03: On 23/02/2021 Spot Bond					0.00000	100.88780				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.66020				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 13/04/2021 Spot Bond					0.00000	101.57147				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	101.22430				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/07/2023 Spot Bond					0.00000	101.23360				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	99.94125				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	99.94044				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.62653				0.00	5,200,000,000	2,600,000,000
Total MBP046 SPOT										0.00	5,200,000,000	2,600,000,000
Total For MBP046										0.00	5,200,000,000	2,600,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	100.60690				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	99.94127				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	99.94048				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.64225				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.27774				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MIIL03 On 28/08/2023 Spot Bond					0.00000	118.16356				0.00	0	
Total MIIL03 SPOT										0.00	0	
Total For MIIL03										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			8.08000	102.04644	8.08000	102.02449				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.82494				0.00	0	
Total MMIG03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MMIG03									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			13.14000	13.14000	13.14000	94.29303			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			8.96000	105.23170	8.96000	105.20637		3,655,680,000,000.00	408,000,000	3,997,000,000	
Total MMIG05 SPOT								3,655,680,000,000.00	408,000,000	3,997,000,000	
Total For MMIG05								3,655,680,000,000.00	408,000,000	3,997,000,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	103.72554		0.00	20,000,000,000	10,000,000,000	
Total MMIG06 SPOT								0.00	20,000,000,000	10,000,000,000	
Total For MMIG06								0.00	20,000,000,000	10,000,000,000	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.14215		0.00	0	0	
Total MMIG07 SPOT								0.00	0	0	
Total For MMIG07								0.00	0	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.34204		0.00	0	0	
Total MML01 SPOT								0.00	0	0	
Total For MML01								0.00	0	0	
MML02 On 10/12/2026 Spot Bond			11.21000	93.77026	11.21000	93.74232		0.00	0	0	
Total MML02 SPOT								0.00	0	0	
Total For MML02								0.00	0	0	
MQB00 On 28/08/2023 Spot Bond					0.00000	118.28151		0.00	0	0	
Total MQB003 SPOT								0.00	0	0	
Total For MQB003								0.00	0	0	
MTN06 On 13/07/2020 Spot Bond					0.00000	102.02403		0.00	20,446,000,000	10,223,000,000	
Total MTN06 SPOT								0.00	20,446,000,000	10,223,000,000	
Total For MTN06								0.00	20,446,000,000	10,223,000,000	
MTN07 On 13/07/2022 Spot Bond					0.00000	103.15300		0.00	0	0	
Total MTN07 SPOT								0.00	0	0	
Total For MTN07								0.00	0	0	
MTN08 On 11/10/2020 Spot Bond					0.00000	102.10918		0.00	0	0	
Total MTN08 SPOT								0.00	0	0	
Total For MTN08								0.00	0	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	103.23438		0.00	0	0	
Total MTN09 SPOT								0.00	0	0	
Total For MTN09								0.00	0	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.94440		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	101.03185				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.33242				0.00	800,000,000	400,000,000
Total MTN12 SPOT										0.00	800,000,000	400,000,000
Total For MTN12										0.00	800,000,000	400,000,000
MTN13 On 04/06/2025 Spot Bond					0.00000	100.50082				0.00	26,000,000	13,000,000
Total MTN13 SPOT										0.00	26,000,000	13,000,000
Total For MTN13										0.00	26,000,000	13,000,000
MTN14 On 10/05/2022 Spot Bond					0.00000	100.98181				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.00505				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.57647				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.59260				0.00	0	5,000,000,000
Total MTN17 SPOT										0.00	0	5,000,000,000
Total For MTN17										0.00	0	5,000,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	100.61130				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.36469				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.42293				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.95146				0.00	600,000,000	300,000,000
Total MTNC20 SPOT										0.00	600,000,000	300,000,000
Total For MTNC20										0.00	600,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.33634				0.00	0	
Total MTNC21 SPOT										0.00	0	
Total For MTNC21										0.00	0	
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA1U SPOT										0.00	0	
Total For MWA1U										0.00	0	
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA2U SPOT										0.00	0	
Total For MWA2U										0.00	0	
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA3U SPOT										0.00	0	
Total For MWA3U										0.00	0	
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA4U SPOT										0.00	0	
Total For MWA4U										0.00	0	
MWAR(On 22/02/2021 Spot Bond					0.00000	100.71440				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.70663				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.70664				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	
Total N4A211 SPOT										0.00	0	
Total For N4A211										0.00	0	
N6B26 On 20/03/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total N6B26 SPOT										0.00	0	
Total For N6B26										0.00	0	
N6C26 On 21/09/2020 Spot Bond					0.00000	100.17432				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.18433				0.00	0	
Total N6D26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For N6D26									0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.08902			0.00	0	
Total N6E26 SPOT									0.00	0	
Total For N6E26									0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.10694			0.00	0	
Total N6F26 SPOT									0.00	0	
Total For N6F26									0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	100.97014			0.00	0	
Total N6G26 SPOT									0.00	0	
Total For N6G26									0.00	0	
N7A20 On 20/03/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total N7A20 SPOT									0.00	0	
Total For N7A20									0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.08095			0.00	0	
Total N7B25 SPOT									0.00	0	
Total For N7B25									0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.09653			0.00	0	
Total N7C25 SPOT									0.00	0	
Total For N7C25									0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.10975			0.00	0	
Total N7D25 SPOT									0.00	0	
Total For N7D25									0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.12185			0.00	0	
Total N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.47000	102.37434	8.47000	102.35102			0.00	0	
Total NAM01 SPOT									0.00	0	
Total For NAM01									0.00	0	
NAM02 On 29/06/2020 Spot Bond			7.68500	102.72124	7.68500	102.70004		7,685,000,000,000.00	1,000,000,000	500,000,000	
Total NAM02 SPOT								7,685,000,000,000.00	1,000,000,000	500,000,000	
Total For NAM02								7,685,000,000,000.00	1,000,000,000	500,000,000	
NAM03 On 01/08/2023 Spot Bond			8.93000	104.65650	8.93000	104.63139		0.00	0	7,000,000	
Total NAM03 SPOT								0.00	0	7,000,000	
Total For NAM03								0.00	0	7,000,000	
NAM04 On 01/08/2026 Spot Bond			12.11000	94.54534	12.11000	94.51481		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.34022				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.36348				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.20501				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.22123				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.24136				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			8.04500	103.43614	8.04500	103.41373				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			8.13500	101.30458	8.13500	101.28263		26,032,000,000,000.00		3,200,000,000	1,600,000,000	
Total NBK12A SPOT								26,032,000,000,000.00		3,200,000,000	1,600,000,000	
Total For NBK12A								26,032,000,000,000.00		3,200,000,000	1,600,000,000	
NBK12 On 19/03/2021 Spot Bond			9.38000	100.14957	9.38000	100.12462				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.73000	103.46025	8.73000	103.43623				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			7.54500	104.33544	7.54500	104.31432				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			7.79500	102.73410	7.79500	102.71253				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK16/ On 12/02/2025 Spot Bond			10.34000	97.68346	10.34000	97.65640				0.00	0	20,000,000,00
Total NBK16A SPOT										0.00	0	20,000,000,00
Total For NBK16A										0.00	0	20,000,000,00
NBK17/ On 22/04/2026 Spot Bond			10.59000	101.38184	10.59000	101.35326				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK18/ On 01/06/2020 Spot Bond			7.69000	103.15218	7.69000	103.13076				0.00	0	
Total NBK18A SPOT										0.00	0	
Total For NBK18A										0.00	0	
NBK19/ On 01/06/2022 Spot Bond			8.32500	105.58532	8.32500	105.56180				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			10.59500	102.17705	10.59500	102.14823				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20/ On 25/06/2021 Spot Bond					0.00000	100.36186				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			11.64000	96.94657	11.64000	96.91644				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			8.31000	107.60364	8.31000	107.57957				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			11.40000	100.77671	11.40000	100.74602				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			11.38000	101.54951	11.38000	101.51864				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24/ On 11/02/2022 Spot Bond					0.00000	100.96543				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			8.63000	8.63000	8.63000	106.14995				0.00	0	
Total NBK25A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.32500				0.00	0	200,000,00
Total NBK25B SPOT										0.00	0	200,000,00
Total For NBK25B										0.00	0	200,000,00
NBK26I On 10/05/2023 Spot Bond			100.00000	21.53733	100.00000	21.48940				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.39948				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			11.69000	101.81959	11.69000	101.78781				0.00	0	102,000,00
Total NBK27A SPOT										0.00	0	102,000,00
Total For NBK27A										0.00	0	102,000,00
NBK28I On 02/08/2023 Spot Bond			8.27000	106.42072	8.27000	106.39703				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	101.23906				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29I On 31/07/2026 Spot Bond			11.01000	99.24127	11.01000	99.21206				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			8.26500	105.26291	8.26500	105.23950				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	101.58851				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31I On 09/11/2023 Spot Bond			8.33000	106.84300	8.33000	106.81905				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.87948				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	101.95602				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.37396				0.00	0	100,000,00
Total NBK35B SPOT										0.00	0	100,000,00
Total For NBK35B										0.00	0	100,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	105.52642				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	102.10102				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			12.90500	12.90500	12.90500	57.24662				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.69303				0.00	0	200,000,00
Total NBK40B SPOT										0.00	0	200,000,00
Total For NBK40B										0.00	0	200,000,00
NBK42I On 21/02/2022 Spot Bond					0.00000	101.52879				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.30726				0.00	0	100,000,00
Total NBK43B SPOT										0.00	0	100,000,00
Total For NBK43B										0.00	0	100,000,00
NBK44I On 15/02/2021 Spot Bond					0.00000	101.01710				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.60502				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.92267				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.53142				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK48I On 09/11/2021 Spot Bond					0.00000	101.04243				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.27972				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.33760				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.86247				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.76093				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.42351				0.00	0	100,000,0€
Total NBK53B SPOT										0.00	0	100,000,0€
Total For NBK53B										0.00	0	100,000,0€
NBK54I On 21/02/2029 Spot Bond					0.00000	100.75499				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK7B On 19/04/2020 Spot Bond					0.00000	101.64034				0.00	0	
Total NBK7B SPOT										0.00	0	
Total For NBK7B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.08085				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.09984				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.30517				0.00	0	200,000,0€
Total NBKB57 SPOT										0.00	0	200,000,0€
Total For NBKB57										0.00	0	200,000,0€
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.42141				0.00	0	10,100,000,0€
Total NBKB58 SPOT										0.00	0	10,100,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBKB58										0.00	0	10,100,000,00
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.64921				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	99.90426				0.00	0	100,000,00
Total NBKB60 SPOT										0.00	0	100,000,00
Total For NBKB60										0.00	0	100,000,00
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.60533				0.00	0	100,000,00
Total NBKB61 SPOT										0.00	0	100,000,00
Total For NBKB61										0.00	0	100,000,00
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.08818				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			12.07500	95.76552	12.07500	95.73501				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.08764				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			12.11000	95.13285	12.11000	95.10246				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.08818				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.08889				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.08995				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.07323				0.00	0	
Total NCLN94 SPOT										0.00	0	
Total For NCLN94										0.00	0	
NDAL0 On 18/02/2021 Spot Bond					0.00000	100.78530				0.00	0	
Total NDAL01 SPOT										0.00	0	
Total For NDAL01										0.00	0	
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED01U SPOT										0.00	0	
Total For NED01U										0.00	0	
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED02U SPOT										0.00	0	
Total For NED02U										0.00	0	
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED03U SPOT										0.00	0	
Total For NED03U										0.00	0	
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED04U SPOT										0.00	0	
Total For NED04U										0.00	0	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED05U SPOT										0.00	0	
Total For NED05U										0.00	0	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED06U SPOT										0.00	0	
Total For NED06U										0.00	0	
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED07U SPOT										0.00	0	
Total For NED07U										0.00	0	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED08U SPOT										0.00	0	
Total For NED08U										0.00	0	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED09U SPOT										0.00	0	
Total For NED09U										0.00	0	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED10U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NED10U										0.00	0	
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED11U SPOT										0.00	0	
Total For NED11U										0.00	0	
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED12U SPOT										0.00	0	
Total For NED12U										0.00	0	
NED19 On 01/07/2020 Spot Bond					0.00000	102.96457				0.00	0	
Total NED19 SPOT										0.00	0	
Total For NED19										0.00	0	
NED20 On 01/07/2020 Spot Bond			7.83000	103.46976	7.83000	103.44802				0.00	0	3,030,000,00
Total NED20 SPOT										0.00	0	3,030,000,00
Total For NED20										0.00	0	3,030,000,00
NEDT1 On 21/05/2021 Spot Bond					0.00000	106.12312				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	106.88125				0.00	0	1,450,000,00
Total NEDT1B SPOT										0.00	0	1,450,000,00
Total For NEDT1B										0.00	0	1,450,000,00
NGL01 On 22/09/2021 Spot Bond					0.00000	103.33426				0.00	0	221,000,00
Total NGL01 SPOT										0.00	0	221,000,00
Total For NGL01										0.00	0	221,000,00
NGL02 On 15/03/2022 Spot Bond					0.00000	104.22666				0.00	720,000,000	810,000,00
Total NGL02 SPOT										0.00	720,000,000	810,000,00
Total For NGL02										0.00	720,000,000	810,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	100.79634				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	104.01353				0.00	0	40,000,00
Total NGL04 SPOT										0.00	0	40,000,00
Total For NGL04										0.00	0	40,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	103.57363				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.99197				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.91296				0.00	5,000,000,000	5,000,000,000
Total NGL07 SPOT										0.00	5,000,000,000	5,000,000,000
Total For NGL07										0.00	5,000,000,000	5,000,000,000
NGLT1 On 01/07/2022 Spot Bond					0.00000	109.16489				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	106.00492				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	101.76055				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.02736				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	100.50200				0.00	2,000,000,000	2,000,000,000
Total NGT105 SPOT										0.00	2,000,000,000	2,000,000,000
Total For NGT105										0.00	2,000,000,000	2,000,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	104.12100	10.00000	104.09400				0.00	0	
Total NHM001/JIBAR SPOT										0.00	0	
Total For NHM001/JIBAR										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	104.92675	13.50000	104.88911				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	101.90284				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.99502				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2020 Spot Bond					0.00000	101.42247				0.00	732,000,000	366,000,000
Total NHM008 SPOT										0.00	732,000,000	366,000,000
Total For NHM008										0.00	732,000,000	366,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM00 On 26/04/2022 Spot Bond					0.00000	101.63169				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2020 Spot Bond					0.00000	100.74633				0.00	0	
Total NHM010 SPOT										0.00	0	
Total For NHM010										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.85198				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.31023				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 09/09/2020 Spot Bond					0.00000	100.34754				0.00	0	
Total NHM013 SPOT										0.00	0	
Total For NHM013										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.85280				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.29685				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.95000	5.95000	5.95000	181.97968				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			5.61000	5.61000	5.61000	162.46835				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			5.45500	5.45500	5.45500	125.58602				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			6.02000	6.02000	6.02000	83.69958				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			6.22000	6.22000	6.22000	84.79162				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			5.56000	5.56000	5.56000	124.99530				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			5.95000	5.95000	5.95000	122.82882				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			5.75000	5.75000	5.75000	163.50002				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			6.46000	155.78372	6.46000	155.74341				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			6.18500	85.20241	6.18500	85.18089				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NMP20 On 24/07/2020 Spot Bond			7.37500	102.17691	7.37500	102.15677				0.00	0	
Total NMP20N SPOT										0.00	0	
Total For NMP20N										0.00	0	
NN010 On 01/10/2020 Spot Bond					0.00000	99.84584				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	100.01954				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	100.06349				0.00	0	
Total NN013 SPOT										0.00	0	
Total For NN013										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	98.18560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN015 On 20/09/2020 Spot Bond					0.00000	101.94793				0.00	400,000,000	200,000,000
Total NN015 SPOT										0.00	400,000,000	200,000,000
Total For NN015										0.00	400,000,000	200,000,000
NN016 On 20/03/2024 Spot Bond					0.00000	101.93037				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.24428				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	101.14019				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	96.68903				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	97.26180				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN028U SPOT										0.00	0	
Total For NN028U										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.70805				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	94.93351				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	99.56001				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN037 On 28/02/2023 Spot Bond					0.00000	67.67878				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	92.93280				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.71442				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	94.43951				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.28661				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.29633				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN08 On 28/05/2020 Spot Bond					0.00000	98.77178				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	83.19798				0.00	0	
Total NNF010 SPOT										0.00	0	
Total For NNF010										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	60.23004				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	60.23004				0.00	0	4,000,000.00
Total NNF03 SPOT										0.00	0	4,000,000.00
Total For NNF03										0.00	0	4,000,000.00
NNF04 On 05/08/2024 Spot Bond					0.00000	96.13032				0.00	0	
Total NNF04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	94.59867				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF07 On 20/09/2020 Spot Bond					0.00000	90.78310				0.00	0	
Total NNF07 SPOT										0.00	0	
Total For NNF07										0.00	0	
NNF08 On 22/09/2020 Spot Bond					0.00000	90.66932				0.00	0	
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NNF09 On 03/06/2020 Spot Bond					0.00000	68.32576				0.00	0	
Total NNF09 SPOT										0.00	0	
Total For NNF09										0.00	0	
NQ1A1 On 22/05/2020 Spot Bond			9.01000	9.01000	9.01000	101.13580				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.70878				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.70198				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.70287				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.67525				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2020 Spot Bond			8.20500	8.20500	8.20500	101.31502				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.70050				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.73424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.71452				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2020 Spot Bond			8.40500	8.40500	8.40500	101.33203				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.73422				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2020 Spot Bond					0.00000	100.81256				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.12500	114.38623	8.12500	114.36121				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			4.80000	183.80534	4.80000	183.76587				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			12.31000	103.52529	12.31000	103.49151				0.00	0	6,406,773,40
Total NRA028 SPOT										0.00	0	6,406,773,40
Total For NRA028										0.00	0	6,406,773,40
NRA02 On 30/11/2028 Spot Bond			100.00000	15.91683	100.00000	15.88161				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NSN97U SPOT										0.00	0	
Total For NSN97U										0.00	0	
NTC19 On 27/07/2020 Spot Bond					0.00000	101.63651				0.00	0	
Total NTC19 SPOT										0.00	0	
Total For NTC19										0.00	0	
NTC20 On 27/07/2020 Spot Bond					0.00000	101.60135				0.00	2,600,000,000	1,300,000,00
Total NTC20 SPOT										0.00	2,600,000,000	1,300,000,00
Total For NTC20										0.00	2,600,000,000	1,300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC21 On 24/03/2022 Spot Bond					0.00000	100.92560				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	101.20668				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.52683				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.26289				0.00	800,000,000	400,000,000
Total NTC24 SPOT										0.00	800,000,000	400,000,000
Total For NTC24										0.00	800,000,000	400,000,000
NTC25 On 07/09/2021 Spot Bond					0.00000	100.59746				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.42245				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.27017				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.27236				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.11305				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.72153				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			8.63000	103.18667	8.63000	103.16299				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			12.13000	95.87314	12.13000	95.84247				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML07										0.00	0	1,000,000,00
OML08 On 14/09/2020 Spot Bond					0.00000	100.81229				0.00	0	
Total OML08 SPOT										0.00	0	
Total For OML08										0.00	0	
OML09 On 14/09/2022 Spot Bond			8.93000	104.60115	8.93000	104.57632				0.00	0	1,000,000,00
Total OML09 SPOT										0.00	0	1,000,000,00
Total For OML09										0.00	0	1,000,000,00
OML10 On 14/09/2025 Spot Bond			12.13000	97.27614	12.13000	97.24502				0.00	0	920,000,00
Total OML10 SPOT										0.00	0	920,000,00
Total For OML10										0.00	0	920,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.73976				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
PBAJ1 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	
PBAV1 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	
PBBJ1 On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBBJ1U SPOT										0.00	0	
Total For PBBJ1U										0.00	0	
PBDJ1 On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBDJ1U SPOT										0.00	0	
Total For PBDJ1U										0.00	0	
PBGJ1 On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBGJ1U SPOT										0.00	0	
Total For PBGJ1U										0.00	0	
PBJC1 On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJC1U SPOT										0.00	0	
Total For PBJC1U										0.00	0	
PBJJ1 On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJJ1U SPOT										0.00	0	
Total For PBJJ1U										0.00	0	
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PBKJ1U SPOT										0.00	0	
Total For PBKJ1U										0.00	0	
PBKS11 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	
PBKX11 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	
PBLS11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBL1U SPOT										0.00	0	
Total For PBL1U										0.00	0	
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLT1U SPOT										0.00	0	
Total For PBLT1U										0.00	0	
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUC1U SPOT										0.00	0	
Total For PBUC1U										0.00	0	
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUJ1U SPOT										0.00	0	
Total For PBUJ1U										0.00	0	
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBVJ1U SPOT										0.00	0	
Total For PBVJ1U										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.34231				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.34791				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	104.12100	10.00000	104.09400				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	100.28596				0.00	0	
Total PMM38 SPOT										0.00	0	
Total For PMM38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total PMM46U SPOT									0.00	0	
Total For PMM46U									0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.60448			0.00	0	
Total PMM51 SPOT									0.00	0	
Total For PMM51									0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	101.77089			0.00	0	
Total PMM53 SPOT									0.00	0	
Total For PMM53									0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	101.05841			0.00	0	
Total PMM54 SPOT									0.00	0	
Total For PMM54									0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.59924			0.00	0	
Total PMM55 SPOT									0.00	0	
Total For PMM55									0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.75933			0.00	0	
Total PRE2A2 SPOT									0.00	0	
Total For PRE2A2									0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.79052			0.00	0	
Total PRE2A3 SPOT									0.00	0	
Total For PRE2A3									0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.85282			0.00	0	
Total PRE2B1 SPOT									0.00	0	
Total For PRE2B1									0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.86172			0.00	0	
Total PRE2C1 SPOT									0.00	0	
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.87061			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			10.45000	102.92969	10.33000	103.47496		415,892,836,255,000.00	3,676,161,993,900	257,175,163,000	
Total R186 SPOT								15,892,836,255,000.00	676,161,993,900	257,175,163,000	
Total For R186								15,892,836,255,000.00	676,161,993,900	257,175,163,000	
R197 On 07/12/2023 Spot Bond			3.60000	298.78227	3.60000	298.72770		151,668,450,720,000.00	42,130,125,200	41,077,900,000	
Total R197 SPOT								151,668,450,720,000.00	42,130,125,200	41,077,900,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total For R197									1,668,450,720,000.00	42,130,125,200	41,077,900,00
R202 On 07/12/2033 Spot Bond			5.45000	191.54391	4.95000	201.64123			422,998,395,525,000.00	77,614,384,500	355,487,112,00
Total R202 SPOT									2,998,395,525,000.00	77,614,384,500	355,487,112,00
Total For R202									2,998,395,525,000.00	77,614,384,500	355,487,112,00
R2023 On 28/02/2023 Spot Bond			7.45000	101.31281	7.33000	101.60598			461,403,105,880,000.00	733,074,242,400	1,147,156,837,00
Total R2023 SPOT									1,403,105,880,000.00	733,074,242,400	147,156,837,00
Total For R2023									1,403,105,880,000.00	733,074,242,400	147,156,837,00
R2030 On 31/01/2030 Spot Bond			11.55000	80.59518	11.55000	80.57032			980,358,418,560,000.00	1,643,321,075,200	1,055,615,177,70
Total R2030 SPOT									10,358,418,560,000.00	643,321,075,200	155,615,177,70
Total For R2030									10,358,418,560,000.00	643,321,075,200	155,615,177,70
R2032 On 31/03/2032 Spot Bond			12.08000	75.90854	12.08000	75.88422			753,796,015,040,000.00	724,651,988,000	1,161,277,213,50
Total R2032 SPOT									13,796,015,040,000.00	724,651,988,000	161,277,213,50
Total For R2032									13,796,015,040,000.00	724,651,988,000	161,277,213,50
R2035 On 28/02/2035 Spot Bond			12.31000	77.39283	12.31000	77.36785			549,029,104,000,000.00	694,478,400,000	1,124,012,241,30
Total R2035 SPOT									19,029,104,000,000.00	694,478,400,000	124,012,241,30
Total For R2035									19,029,104,000,000.00	694,478,400,000	124,012,241,30
R2037 On 31/01/2037 Spot Bond			12.45500	73.62505	12.45500	73.60062			019,423,033,500,000.00	483,293,700,000	805,386,868,00
Total R2037 SPOT									19,423,033,500,000.00	483,293,700,000	305,386,868,00
Total For R2037									19,423,033,500,000.00	483,293,700,000	305,386,868,00
R2040 On 31/01/2040 Spot Bond			12.59500	75.28963	12.59500	75.26437			358,521,194,917,000.00	425,448,288,600	780,902,781,20
Total R2040 SPOT									18,521,194,917,000.00	425,448,288,600	780,902,781,20
Total For R2040									18,521,194,917,000.00	425,448,288,600	780,902,781,20
R2044 On 31/01/2044 Spot Bond			12.64500	72.12131	12.64500	72.09702			237,191,772,000,000.00	493,253,600,000	1,289,544,701,20
Total R2044 SPOT									17,191,772,000,000.00	493,253,600,000	289,544,701,20
Total For R2044									17,191,772,000,000.00	493,253,600,000	289,544,701,20
R2048 On 28/02/2048 Spot Bond			12.62500	70.91048	12.62500	70.88703			354,494,423,050,000.00	1,849,860,944,400	1,576,050,092,90
Total R2048 SPOT									14,494,423,050,000.00	849,860,944,400	576,050,092,90
Total For R2048									14,494,423,050,000.00	849,860,944,400	576,050,092,90
R208 On 31/03/2021 Spot Bond			4.90000	101.70342	5.35000	101.24348			740,381,489,680,000.00	151,098,263,200	400,028,063,20
Total R208 SPOT									10,381,489,680,000.00	151,098,263,200	400,028,063,20
Total For R208									10,381,489,680,000.00	151,098,263,200	400,028,063,20
R209 On 31/03/2036 Spot Bond			12.49000	57.11683	12.36000	57.68917			546,583,346,630,000.00	684,274,087,000	927,058,095,20
Total R209 SPOT									16,583,346,630,000.00	684,274,087,000	927,058,095,20
Total For R209									16,583,346,630,000.00	684,274,087,000	927,058,095,20
R210 On 31/03/2028 Spot Bond			5.05000	169.01338	4.90000	170.76921			50,556,450,920,000.00	10,011,178,400	118,504,689,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R210 SPOT									50,556,450,920,000.00	10,011,178,400	118,504,689,200
Total For R210									50,556,450,920,000.00	10,011,178,400	118,504,689,200
R212 On 31/01/2022 Spot Bond			3.00000	162.28509	2.60000	163.42330			898,082,611,400,000.00	632,694,203,800	362,014,522,800
Total R212 SPOT									38,082,611,400,000.00	632,694,203,800	362,014,522,800
Total For R212									38,082,611,400,000.00	632,694,203,800	362,014,522,800
R213 On 28/02/2031 Spot Bond			11.93000	70.80113	11.82000	71.30243			048,257,490,272,000.00	87,867,350,400	571,687,992,900
Total R213 SPOT									18,257,490,272,000.00	87,867,350,400	571,687,992,900
Total For R213									18,257,490,272,000.00	87,867,350,400	571,687,992,900
R214 On 28/02/2041 Spot Bond			12.54500	56.03376	12.54500	56.01534			963,576,195,561,000.00	714,513,845,800	798,841,201,600
Total R214 SPOT									3,576,195,561,000.00	714,513,845,800	798,841,201,600
Total For R214									3,576,195,561,000.00	714,513,845,800	798,841,201,600
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RC009\On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC009U SPOT										0.00	0	
Total For RC009U										0.00	0	
RC010\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC010U SPOT										0.00	0	
Total For RC010U										0.00	0	
RC011\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC011U SPOT										0.00	0	
Total For RC011U										0.00	0	
RC013\On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC013U SPOT										0.00	0	
Total For RC013U										0.00	0	
RC014\On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC014U SPOT										0.00	0	
Total For RC014U										0.00	0	
RC015\On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC015U SPOT										0.00	0	
Total For RC015U										0.00	0	
RC016\On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC016U SPOT										0.00	0	
Total For RC016U										0.00	0	
RC017\On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC017U SPOT										0.00	0	
Total For RC017U										0.00	0	
RC018\On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC018U SPOT										0.00	0	
Total For RC018U										0.00	0	
RC019\On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC019U SPOT										0.00	0	
Total For RC019U										0.00	0	
RDF02\On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF02U SPOT										0.00	0	
Total For RDF02U										0.00	0	
RDF06\On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF06U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total For RDF16U										0.00	0	
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF17U SPOT										0.00	0	
Total For RDF17U										0.00	0	
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.87235				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.53686				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2020 Spot Bond					0.00000	99.94218				0.00	0	
Total RDFB10 SPOT										0.00	0	
Total For RDFB10										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.67942				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.46033				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.57326				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.27789				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.77147				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	101.04235				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.03183				0.00	2,000,000,000	1,000,000,000
Total RDFB17 SPOT										0.00	2,000,000,000	1,000,000,000
Total For RDFB17										0.00	2,000,000,000	1,000,000,000
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.17042				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.02028				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.02090				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.02153				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	99.87258				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.75161				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.87099				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.78371				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.55309				0.00	0	
Total RDFC48 SPOT										0.00	0	
Total For RDFC48										0.00	0	
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.16497				0.00	0	
Total RDFC49 SPOT										0.00	0	
Total For RDFC49										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.78709				0.00	0	
Total RDFC50 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFC50										0.00	0	
REB17I On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total REB17U SPOT										0.00	0	
Total For REB17U										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	102.32045				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED20I On 05/07/2020 Spot Bond					0.00000	102.85742				0.00	0	
Total RED205 SPOT										0.00	0	
Total For RED205										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	100.24519				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.62538				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.21148				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60I On 09/03/2022 Spot Bond					0.00000	103.95566				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70I On 17/04/2022 Spot Bond					0.00000	102.66218				0.00	0	
Total RED702 SPOT										0.00	0	
Total For RED702										0.00	0	
RED80 On 06/04/2021 Spot Bond					0.00000	102.64458				0.00	0	
Total RED801 SPOT										0.00	0	
Total For RED801										0.00	0	
RED90 On 28/07/2022 Spot Bond					0.00000	102.46480				0.00	0	
Total RED901 SPOT										0.00	0	
Total For RED901										0.00	0	
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES04U SPOT										0.00	0	
Total For RES04U										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.19383				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES38 On 01/08/2020 Spot Bond					0.00000	101.14476				0.00	0	
Total RES38 SPOT										0.00	0	
Total For RES38										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.68181				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.59118				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			8.12000	106.10329	8.12000	106.08023				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			8.98000	104.37039	8.98000	104.34534				0.00	0	179,077,90
Total RW23 SPOT										0.00	0	179,077,90
Total For RW23										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
RW28 On 10/12/2028 Spot Bond			13.44000	86.81025	13.44000	86.77940			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.12100	10.00000	104.09400			0.00	0	
Total SBK12/R157 SPOT									0.00	0	
Total For SBK12/R157									0.00	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	102.17582			0.00	209,800,000	104,900,000
Total SBK18 SPOT									0.00	209,800,000	104,900,000
Total For SBK18									0.00	209,800,000	104,900,000
SBK22 On 28/05/2020 Spot Bond					0.00000	101.13461			0.00	0	
Total SBK22 SPOT									0.00	0	
Total For SBK22									0.00	0	
SBK23 On 28/05/2022 Spot Bond			8.60000	109.48157	8.60000	109.45624		860,000,000,000.00	100,000,000	2,120,000,000	
Total SBK23 SPOT								860,000,000,000.00	100,000,000	2,120,000,000	
Total For SBK23								860,000,000,000.00	100,000,000	2,120,000,000	
SBK24 On 19/10/2020 Spot Bond					0.00000	103.12037			0.00	0	
Total SBK24 SPOT									0.00	0	
Total For SBK24									0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	104.63697			0.00	2,000,000,000	1,000,000,000
Total SBK25 SPOT									0.00	2,000,000,000	1,000,000,000
Total For SBK25									0.00	2,000,000,000	1,000,000,000
SBK26 On 25/04/2021 Spot Bond			8.40000	108.98315	8.40000	108.95866		504,000,000,000.00	60,000,000	30,000,000	
Total SBK26 SPOT								504,000,000,000.00	60,000,000	30,000,000	
Total For SBK26								504,000,000,000.00	60,000,000	30,000,000	
SBN01 On 31/07/2021 Spot Bond					0.00000	101.18752			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.91313			0.00	4,600,000,000	2,300,000,000
Total SBS18 SPOT									0.00	4,600,000,000	2,300,000,000
Total For SBS18									0.00	4,600,000,000	2,300,000,000
SBS19 On 23/06/2021 Spot Bond			7.48000	105.71934	7.48000	105.69814		71,060,000,000,000.00	9,500,000,000	9,500,000,000	
Total SBS19 SPOT								71,060,000,000,000.00	9,500,000,000	9,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBS19									*1,060,000,000,000.00	9,500,000,000	9,500,000,000
SBS20 On 15/05/2026 Spot Bond			10.12000	103.27737	10.12000	103.24936			6,072,000,000,000.00	600,000,000	300,000,000
Total SBS20 SPOT									6,072,000,000,000.00	600,000,000	300,000,000
Total For SBS20									6,072,000,000,000.00	600,000,000	300,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	104.21589			0.00	50,000,000	150,000,000
Total SBS21 SPOT									0.00	50,000,000	150,000,000
Total For SBS21									0.00	50,000,000	150,000,000
SBS27 On 20/02/2024 Spot Bond			8.93000	104.81505	8.93000	104.78989			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.24500	93.52057	10.24500	93.49490			0.00	0	1,250,000,000
Total SBS3 SPOT									0.00	0	1,250,000,000
Total For SBS3									0.00	0	1,250,000,000
SBS31 On 12/06/2027 Spot Bond			10.48500	99.26708	10.48500	99.23937			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.83000	97.62065	10.83000	97.59268			0.00	0	3,500,000,000
Total SBS34 SPOT									0.00	0	3,500,000,000
Total For SBS34									0.00	0	3,500,000,000
SBS38 On 29/01/2025 Spot Bond			9.68000	99.13559	9.68000	99.10986			0.00	0	1,750,000,000
Total SBS38 SPOT									0.00	0	1,750,000,000
Total For SBS38									0.00	0	1,750,000,000
SBS39 On 29/01/2030 Spot Bond			11.18500	92.79463	11.18500	92.76689			0.00	0	60,000,000
Total SBS39 SPOT									0.00	0	60,000,000
Total For SBS39									0.00	0	60,000,000
SBS4 On 16/11/2021 Spot Bond			7.87000	104.15921	7.87000	104.13712			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	101.38744			0.00	8,560,000,000	4,280,000,000
Total SBS40 SPOT									0.00	8,560,000,000	4,280,000,000
Total For SBS40									0.00	8,560,000,000	4,280,000,000
SBS41 On 12/11/2022 Spot Bond			8.40000	107.31648	8.40000	107.29222			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.91500	106.96409	9.91500	106.93566			0.00	0	30,000,000

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 SBS42 SPOT										0.00	0	30,000,00
Total For SBS42										0.00	0	30,000,00
SBS43 On 12/11/2027 Spot Bond			10.51500	105.52992	10.51500	105.50021			31,545,000,000,000.00	3,000,000,000	1,500,000,00	
Total SBS43 SPOT									1,545,000,000,000.00	3,000,000,000	1,500,000,00	
Total For SBS43									1,545,000,000,000.00	3,000,000,000	1,500,000,00	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.37667			0.00	0		
Total SBS45 SPOT									0.00	0		
Total For SBS45									0.00	0		
SBS46 On 15/02/2023 Spot Bond			8.37500	106.86195	8.37500	106.83787			0.00	0		
Total SBS46 SPOT									0.00	0		
Total For SBS46									0.00	0		
SBS47 On 15/02/2023 Spot Bond					0.00000	102.67012			0.00	8,333,333,300	5,000,000,00	
Total SBS47 SPOT									0.00	8,333,333,300	5,000,000,00	
Total For SBS47									0.00	8,333,333,300	5,000,000,00	
SBS49 On 31/01/2022 Spot Bond					0.00000	102.03643			0.00	3,894,000,000	2,047,000,00	
Total SBS49 SPOT									0.00	3,894,000,000	2,047,000,00	
Total For SBS49									0.00	3,894,000,000	2,047,000,00	
SBS50 On 31/01/2022 Spot Bond			7.95000	103.92817	7.95000	103.90592			3,180,000,000,000.00	400,000,000	300,000,00	
Total SBS50 SPOT									3,180,000,000,000.00	400,000,000	300,000,00	
Total For SBS50									3,180,000,000,000.00	400,000,000	300,000,00	
SBS51 On 31/01/2024 Spot Bond			11.91000	11.91000	11.91000	94.94515			0.00	0		
Total SBS51 SPOT									0.00	0		
Total For SBS51									0.00	0		
SBS52 On 29/01/2030 Spot Bond					0.00000	102.74922			0.00	0	60,000,00	
Total SBS52 SPOT									0.00	0	60,000,00	
Total For SBS52									0.00	0	60,000,00	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.47284			0.00	0	100,000,00	
Total SBS53 SPOT									0.00	0	100,000,00	
Total For SBS53									0.00	0	100,000,00	
SBS54 On 12/06/2020 Spot Bond					0.00000	100.48438			0.00	0		
Total SBS54 SPOT									0.00	0		
Total For SBS54									0.00	0		
SBS55 On 12/06/2022 Spot Bond					0.00000	101.35239			0.00	8,976,000,000	3,888,000,00	
Total SBS55 SPOT									0.00	8,976,000,000	3,888,000,00	
Total For SBS55									0.00	8,976,000,000	3,888,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS56 On 12/06/2022 Spot Bond			8.00500	104.40614	8.00500	104.38375				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.61936				0.00	122,645,100	122,645,100
Total SBS57 SPOT										0.00	122,645,100	122,645,100
Total For SBS57										0.00	122,645,100	122,645,100
SBS58 On 12/06/2027 Spot Bond					0.00000	102.92426				0.00	0	326,000,000
Total SBS58 SPOT										0.00	0	326,000,000
Total For SBS58										0.00	0	326,000,000
SBS59 On 09/10/2020 Spot Bond					0.00000	101.86966				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	102.35865				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.67294				0.00	7,500,000,000	2,500,000,000
Total SBS62 SPOT										0.00	7,500,000,000	2,500,000,000
Total For SBS62										0.00	7,500,000,000	2,500,000,000
SBS63 On 31/01/2026 Spot Bond					0.00000	101.06310				0.00	0	100,000,000
Total SBS63 SPOT										0.00	0	100,000,000
Total For SBS63										0.00	0	100,000,000
SBS64 On 31/01/2029 Spot Bond					0.00000	101.59313				0.00	0	7,100,000,000
Total SBS64 SPOT										0.00	0	7,100,000,000
Total For SBS64										0.00	0	7,100,000,000
SBS65 On 15/05/2024 Spot Bond					0.00000	100.81541				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	99.96027				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	99.60996				0.00	2,000,000,000	1,100,000,000
Total SBS67 SPOT										0.00	2,000,000,000	1,100,000,000
Total For SBS67										0.00	2,000,000,000	1,100,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	100.14858				0.00	2,000,000,000	1,100,000,000
Total SBS68 SPOT										0.00	2,000,000,000	1,100,000,000

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 SBS68										0.00	2,000,000,000	1,100,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	100.53086				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.50000	290.06220	4.50000	290.00225				0.00	0	400,000,000
Total SBSI11 SPOT										0.00	0	400,000,000
Total For SBSI11										0.00	0	400,000,000
SBSI14 On 07/12/2033 Spot Bond			5.90000	5.90000	5.90000	182.90488				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	105.10766				0.00	781,250,000	781,250,000
Total SBT101 SPOT										0.00	781,250,000	781,250,000
Total For SBT101										0.00	781,250,000	781,250,000
SBT102 On 30/09/2022 Spot Bond					0.00000	106.09837				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	102.92173				0.00	0	3,000,000,000
Total SBT103 SPOT										0.00	0	3,000,000,000
Total For SBT103										0.00	0	3,000,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	105.06469				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.61852				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.38000	106.28751	9.38000	106.26089				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.74542				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.58778				0.00	0	10,000,000,000
Total SBT206 SPOT										0.00	0	10,000,000,000
Total For SBT206										0.00	0	10,000,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	102.50321				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	102.51396				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.12399				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	104.12100	10.00000	104.09400				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	102.02061				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.87672				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.81733				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.85434				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.15761				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.90107				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.90294				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.90792				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.85928				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.99058				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.94478				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.96631				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.74701				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	102.98418				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.03000	112.45832	9.03000	112.43119				0.00	0	2,152,000,00
Total SNT03 SPOT										0.00	0	2,152,000,00
Total For SNT03										0.00	0	2,152,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.27745				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.82900				0.00	0	22,000,000,00
Total SOLB01 SPOT										0.00	0	22,000,000,00
Total For SOLB01										0.00	0	22,000,000,00
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.08591				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA11 On 21/08/2020 Spot Bond					0.00000	100.88114				0.00	0	
Total SPDA11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPDA11										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.68018				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.73435				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.75763				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	99.93352				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.18755				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.28112				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.14061				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	101.64911				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	101.72858				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	101.25656				0.00	0	
Total SPGC01 SPOT										0.00	0	
Total For SPGC01										0.00	0	
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS039U SPOT										0.00	0	
Total For SS039U										0.00	0	
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SS044U SPOT										0.00	0	
Total For SS044U										0.00	0	
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000.00
Total SS046U SPOT										0.00	0	3,000,000.00
Total For SS046U										0.00	0	3,000,000.00
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS051U SPOT										0.00	0	
Total For SS051U										0.00	0	
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS052U SPOT										0.00	0	
Total For SS052U										0.00	0	
SSA06 On 16/04/2020 Spot Bond			7.77000	103.54507	7.77000	103.52313				0.00	0	
Total SSA06 SPOT										0.00	0	
Total For SSA06										0.00	0	
SSN00 On 31/03/2021 Spot Bond			7.99500	98.69894	7.99500	98.67780				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			7.99500	98.69894	7.99500	98.67780				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			6.11500	6.11500	6.11500	121.92517				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			11.83000	96.62620	11.83000	96.59586				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			13.69000	63.10422	13.69000	63.08164				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	96.41480				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 02/06/2020 Spot Bond					0.00000	100.54201				0.00	0	
Total SSN034 SPOT										0.00	0	
Total For SSN034										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN03: On 17/11/2020 Spot Bond					0.00000	100.87956				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	100.57723				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	101.49759				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	101.70119				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			8.73000	107.57269	8.73000	107.54758				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			6.02000	87.06772	6.02000	87.04612				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.54719				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.31685				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.76338				0.00	0	15,000,000.00
Total SSN047 SPOT										0.00	0	15,000,000.00
Total For SSN047										0.00	0	15,000,000.00
SSN05: On 08/12/2023 Spot Bond			4.63000	4.63000	4.63000	288.76767				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/09/2020 Spot Bond					0.00000	99.96086				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN05: On 26/10/2020 Spot Bond					0.00000	101.32300				0.00	0	
Total SSN052 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN052										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	101.32969				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	101.16621				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06 On 05/10/2022 Spot Bond					0.00000	101.68638				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			6.12000	6.12000	6.12000	156.78979				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06 On 31/01/2025 Spot Bond			5.50000	5.50000	5.50000	125.33247				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			6.22000	6.22000	6.22000	84.79162				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			6.02000	6.02000	6.02000	83.69958				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			6.08000	6.08000	6.08000	157.22687				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06 On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN066 SPOT										0.00	0	
Total For SSN066										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.61001				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.60260				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.58428				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.19164				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.18863				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.02619				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.72642				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	64.56400				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 16/08/2020 Spot Bond					0.00000	101.19885				0.00	0	
Total SSN080 SPOT										0.00	0	
Total For SSN080										0.00	0	
SSN080 On 27/08/2024 Spot Bond					0.00000	100.64254				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 12/09/2025 Spot Bond					0.00000	100.30098				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.14081				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.82500	5.82500	5.82500	184.30363				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	101.59093				0.00	0	
Total SSN087 SPOT										0.00	0	
Total For SSN087										0.00	0	
SSN08: On 04/09/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN088 SPOT										0.00	0	
Total For SSN088										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	98.73280				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 19/09/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN090 SPOT										0.00	0	
Total For SSN090										0.00	0	
SSN09: On 11/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN091 SPOT										0.00	0	
Total For SSN091										0.00	0	
SSN09: On 02/11/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN092 SPOT										0.00	0	
Total For SSN092										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.17459				0.00	0	
Total SSN093 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN093										0.00	0	
SSN09 On 08/02/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN094 SPOT										0.00	0	
Total For SSN094										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.32636				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.47647				0.00	0	10,000,000,00
Total SSN096 SPOT										0.00	0	10,000,000,00
Total For SSN096										0.00	0	10,000,000,00
SSN09 On 20/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	15,000,000,00
Total SSN097 SPOT										0.00	0	15,000,000,00
Total For SSN097										0.00	0	15,000,000,00
SZ25 On 30/09/2025 Spot Bond			11.35000	90.41314	11.35000	90.38588				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T13A11 On 21/08/2020 Spot Bond					0.00000	100.78109				0.00	0	
Total T13A11 SPOT										0.00	0	
Total For T13A11										0.00	0	
T13A12 On 21/08/2020 Spot Bond			7.87500	101.93798	7.87500	101.91667				0.00	0	
Total T13A12 SPOT										0.00	0	
Total For T13A12										0.00	0	
T13A15 On 21/08/2020 Spot Bond					0.00000	100.76617				0.00	0	
Total T13A15 SPOT										0.00	0	
Total For T13A15										0.00	0	
T13A16 On 21/08/2020 Spot Bond			7.97500	101.83957	7.97500	101.81802				0.00	0	
Total T13A16 SPOT										0.00	0	
Total For T13A16										0.00	0	
T13A19 On 21/08/2020 Spot Bond					0.00000	100.77071				0.00	0	
Total T13A19 SPOT										0.00	0	
Total For T13A19										0.00	0	
T13A20 On 21/08/2020 Spot Bond			7.92500	101.58363	7.92500	101.56227				0.00	0	
Total T13A20 SPOT										0.00	0	
Total For T13A20										0.00	0	
T13A21 On 21/08/2020 Spot Bond					0.00000	100.79003				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T13A21 SPOT										0.00	0	
Total For T13A21										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.76192				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	104.03033	8.55000	104.00641				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.70574				0.00	0	10,000,00
Total T14A13 SPOT										0.00	0	10,000,00
Total For T14A13										0.00	0	10,000,00
T15OM On 21/11/2020 Spot Bond					0.00000	100.68755				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2020 Spot Bond					0.00000	100.68721				0.00	0	
Total T16OM1 SPOT										0.00	0	
Total For T16OM1										0.00	0	
TFS13€ On 06/07/2020 Spot Bond					0.00000	102.07315				0.00	0	
Total TFS136 SPOT										0.00	0	
Total For TFS136										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.27948				0.00	13,965,000,000	13,965,000,00
Total TFS142 SPOT										0.00	13,965,000,000	13,965,000,00
Total For TFS142										0.00	13,965,000,000	13,965,000,00
TFS144 On 20/03/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS144 SPOT										0.00	0	
Total For TFS144										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.08272				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	101.70045				0.00	200,000,000	100,000,00
Total TFS147 SPOT										0.00	200,000,000	100,000,00
Total For TFS147										0.00	200,000,000	100,000,00
TFS14€ On 12/10/2022 Spot Bond					0.00000	102.35243				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.15299				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.55415				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	101.83736				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.99024				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.49358				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.65741				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.79685				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.09592				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.07907				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS160 On 25/04/2020 Spot Bond					0.00000	101.20119				0.00	0	
Total TFS160 SPOT										0.00	0	
Total For TFS160										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.56754				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.57805				0.00	0	
Total TFS162 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS162										0.00	0	
TFS162 On 22/10/2022 Spot Bond					0.00000	101.25490				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.33072				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH13A3 On 21/08/2020 Spot Bond					0.00000	100.82228				0.00	0	
Total TH13A3 SPOT										0.00	0	
Total For TH13A3										0.00	0	
TH13A4 On 21/08/2020 Spot Bond			8.29500	101.23210	8.29500	101.20986				0.00	0	
Total TH13A4 SPOT										0.00	0	
Total For TH13A4										0.00	0	
TH13A7 On 21/08/2020 Spot Bond					0.00000	101.01158				0.00	0	
Total TH13A7 SPOT										0.00	0	
Total For TH13A7										0.00	0	
TH13A8 On 21/08/2020 Spot Bond			7.96500	101.51430	7.96500	101.49284		9,558,000,000,000.00		1,200,000,000	300,000,000	
Total TH13A8 SPOT								9,558,000,000,000.00		1,200,000,000	300,000,000	
Total For TH13A8								9,558,000,000,000.00		1,200,000,000	300,000,000	
TH13B1 On 21/08/2020 Spot Bond					0.00000	100.80097				0.00	0	
Total TH13B1 SPOT										0.00	0	
Total For TH13B1										0.00	0	
TH13B2 On 21/08/2020 Spot Bond					0.00000	100.80183				0.00	0	
Total TH13B2 SPOT										0.00	0	
Total For TH13B2										0.00	0	
TH13B3 On 21/08/2020 Spot Bond					0.00000	100.82688				0.00	0	
Total TH13B3 SPOT										0.00	0	
Total For TH13B3										0.00	0	
TH13B4 On 21/08/2020 Spot Bond					0.00000	100.79601				0.00	0	
Total TH13B4 SPOT										0.00	0	
Total For TH13B4										0.00	0	
TH13B5 On 21/08/2020 Spot Bond					0.00000	100.79837				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH13B5 SPOT										0.00	0	
Total For TH13B5										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	100.86143				0.00	0	
Total TH13C1 SPOT										0.00	0	
Total For TH13C1										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	100.86833				0.00	0	
Total TH13C2 SPOT										0.00	0	
Total For TH13C2										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	100.87006				0.00	0	
Total TH13C3 SPOT										0.00	0	
Total For TH13C3										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	100.88732				0.00	0	
Total TH13C4 SPOT										0.00	0	
Total For TH13C4										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	100.90888				0.00	0	
Total TH13C5 SPOT										0.00	0	
Total For TH13C5										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	101.14557				0.00	0	
Total TH13D1 SPOT										0.00	0	
Total For TH13D1										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	101.14557				0.00	0	
Total TH13D2 SPOT										0.00	0	
Total For TH13D2										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	101.17133				0.00	0	
Total TH13D3 SPOT										0.00	0	
Total For TH13D3										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	101.15846				0.00	0	
Total TH13D4 SPOT										0.00	0	
Total For TH13D4										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	101.16275				0.00	0	
Total TH13D5 SPOT										0.00	0	
Total For TH13D5										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.77401				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14A On 21/11/2021 Spot Bond			7.72500	107.07184	7.72500	107.04955				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.79848				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			7.88500	105.42548	7.88500	105.40309				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.82667				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.11088				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.79042				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.64149				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.78115				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.84220				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.12776				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	103.06484				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.60042				0.00	0	
Total TH14D3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH14D3										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	100.75538				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.75336				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	103.31965				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	100.88633				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.60455				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	100.72386				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.73261				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.77238				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.24463				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.35781				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.81298				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.51657				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.79225				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.79039				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.59625				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.97594				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.71962				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.73608				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	100.75666	8.49000	100.73365				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.75684				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.78363				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.96908				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	104.12100	10.00000	104.09400				0.00	0	
Total TL20/R207 SPOT										0.00	0	
Total For TL20/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
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TL21U SPOT										0.00	0	
Total For TL21U										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.46914				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.45688				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			8.50000	101.65244	8.50000	101.62946				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.03000	102.47643	9.03000	102.45184				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.65057				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	102.39852				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			11.41000	95.81532	11.41000	95.78628				0.00	0	90,000,00
Total TL28 SPOT										0.00	0	90,000,00
Total For TL28										0.00	0	90,000,00
TL29 On 24/04/2025 Spot Bond					0.00000	101.40246				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.33111				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.33906				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.99918				0.00	0	
Total TL32 SPOT										0.00	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 TL32										0.00	0	
TLC08 On 27/03/2020 Spot Bond					0.00000	99.94222				0.00	0	
Total TLC08 SPOT										0.00	0	
Total For TLC08										0.00	0	
TLC09 On 17/09/2020 Spot Bond					0.00000	100.15943				0.00	0	
Total TLC09 SPOT										0.00	0	
Total For TLC09										0.00	0	
TN20 On 17/09/2020 Spot Bond			8.02500	101.32899	8.02500	101.30754			321,000,000,000.00		40,000,000	9,983,366,60
Total TN20 SPOT									321,000,000,000.00		40,000,000	9,983,366,60
Total For TN20									321,000,000,000.00		40,000,000	9,983,366,60
TN20/R On 17/09/2020 Spot Bond			100.00000	71.00971	100.00000	70.87869				0.00	0	
Total TN20/R208 SPOT										0.00	0	
Total For TN20/R208										0.00	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TN20U SPOT										0.00	0	
Total For TN20U										0.00	0	
TN21U On 13/05/2021 Spot Bond			100.00000	48.83890	100.00000	48.73022				0.00	0	
Total TN21U SPOT										0.00	0	
Total For TN21U										0.00	0	
TN23 On 06/11/2023 Spot Bond			8.73000	110.43498	8.73000	110.40906			6,523,056,000,000.00		747,200,000	15,591,658,30
Total TN23 SPOT									6,523,056,000,000.00		747,200,000	15,591,658,30
Total For TN23									6,523,056,000,000.00		747,200,000	15,591,658,30
TN23/R On 06/11/2023 Spot Bond			100.00000	19.50728	100.00000	19.46387				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			11.74000	92.11259	11.74000	92.08372			791,276,000,000.00		67,400,000	23,602,746,40
Total TN25 SPOT									791,276,000,000.00		67,400,000	23,602,746,40
Total For TN25									791,276,000,000.00		67,400,000	23,602,746,40
TN25/R On 19/08/2025 Spot Bond			100.00000	11.40152	100.00000	11.37614				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.95000	88.19719	11.95000	88.16907				0.00	0	3,700,000,00
Total TN27 SPOT										0.00	0	3,700,000,00
Total For TN27										0.00	0	3,700,000,00
TN27/R On 14/11/2027 Spot Bond			100.00000	12.12887	100.00000	12.10188				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			13.15000	89.91859	13.15000	89.88731				0.00	0	5,800,000.00
Total TN30 SPOT										0.00	0	5,800,000.00
Total For TN30										0.00	0	5,800,000.00
TN30/R On 09/10/2030 Spot Bond			8.00000	122.39235	8.00000	122.36612				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			14.17500	82.20833	14.17500	82.17757		54,198,112,500,000.00			3,823,500,000	5,920,000.00
Total TN40 SPOT								54,198,112,500,000.00			3,823,500,000	5,920,000.00
Total For TN40								54,198,112,500,000.00			3,823,500,000	5,920,000.00
TN40/R On 09/10/2040 Spot Bond			10.75000	104.92377	10.75000	104.89374				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TNF25U SPOT										0.00	0	
Total For TNF25U										0.00	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	104.12100	10.00000	104.09400				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0i On 30/11/2020 Spot Bond			8.25500	103.81878	8.25500	103.79571				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2A On 14/12/2020 Spot Bond			8.22500	103.66317	8.22500	103.64035				0.00	0	
Total TRA2A3 SPOT										0.00	0	
Total For TRA2A3										0.00	0	
TRA2Ai On 14/12/2020 Spot Bond			8.02500	8.02500	8.02500	103.79937				0.00	0	
Total TRA2A6 SPOT										0.00	0	
Total For TRA2A6										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.20372				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.20910				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA2C On 14/12/2020 Spot Bond					0.00000	101.27907				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	100.24021				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	100.29577				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	100.29577				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	100.89930				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.92264				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			8.44000	104.62537	8.44000	104.60161				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	100.89403				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.91420				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.07445				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.05233				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2020 Spot Bond					0.00000	101.52692				0.00	0	
Total TRA4A1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TRA4A1									0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.64119			0.00	0	
Total TRA4A2 SPOT									0.00	0	
Total For TRA4A2									0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.69516			0.00	0	
Total TRA4A3 SPOT									0.00	0	
Total For TRA4A3									0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.73000	104.41484	8.73000	105.75905			0.00	0	20,000,00
Total TRA4A4 SPOT									0.00	0	20,000,00
Total For TRA4A4									0.00	0	20,000,00
TRA4A: On 13/10/2020 Spot Bond					0.00000	101.52691			0.00	0	
Total TRA4A5 SPOT									0.00	0	
Total For TRA4A5									0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.64119			0.00	0	
Total TRA4A6 SPOT									0.00	0	
Total For TRA4A6									0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.69516			0.00	0	
Total TRA4A7 SPOT									0.00	0	
Total For TRA4A7									0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.81042	8.62000	103.83006			0.00	0	
Total TRA4A8 SPOT									0.00	0	
Total For TRA4A8									0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.89823			0.00	0	
Total TRA4B1 SPOT									0.00	0	
Total For TRA4B1									0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.89823			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRQ13U SPOT										0.00	0	
Total For TRQ13U										0.00	0	
TRQ14I 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	
TSE03I 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	
TSG01I 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	
TSG02I 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	
TSG03I On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG03U SPOT										0.00	0	
Total For TSG03U										0.00	0	
TSG04I On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG04U SPOT										0.00	0	
Total For TSG04U										0.00	0	
TSG05I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG05U SPOT										0.00	0	
Total For TSG05U										0.00	0	
TSG06I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG06U SPOT										0.00	0	
Total For TSG06U										0.00	0	
TSG07I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG07U SPOT										0.00	0	
Total For TSG07U										0.00	0	
TSG08I On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG08U SPOT										0.00	0	
Total For TSG08U										0.00	0	
TSP23C On 09/04/2020 Spot Bond					0.00000	99.66187				0.00	0	
Total TSP230 SPOT										0.00	0	
Total For TSP230										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP232 On 07/05/2020 Spot Bond					0.00000	99.06912				0.00	0	
Total TSP232 SPOT										0.00	0	
Total For TSP232										0.00	0	
TSP233 On 09/07/2020 Spot Bond					0.00000	97.82297				0.00	0	
Total TSP233 SPOT										0.00	0	
Total For TSP233										0.00	0	
TSP235 On 13/08/2020 Spot Bond					0.00000	101.62225				0.00	0	
Total TSP235 SPOT										0.00	0	
Total For TSP235										0.00	0	
TSP237 On 09/04/2020 Spot Bond					0.00000	99.68154				0.00	0	
Total TSP237 SPOT										0.00	0	
Total For TSP237										0.00	0	
TSP238 On 08/10/2020 Spot Bond					0.00000	96.02749				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP239 On 14/05/2020 Spot Bond					0.00000	98.98250				0.00	0	
Total TSP239 SPOT										0.00	0	
Total For TSP239										0.00	0	
TSP240 On 12/11/2020 Spot Bond					0.00000	95.27431				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP241 On 11/06/2020 Spot Bond					0.00000	98.55795				0.00	0	
Total TSP241 SPOT										0.00	0	
Total For TSP241										0.00	0	
TSP242 On 10/09/2020 Spot Bond					0.00000	96.79189				0.00	0	
Total TSP242 SPOT										0.00	0	
Total For TSP242										0.00	0	
TSP243 On 04/03/2021 Spot Bond					0.00000	93.49247				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP244 On 18/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.29973				0.00	0	
Total TU1A11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.55543				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.59055				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	101.56713				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC32 On 06/04/2020 Spot Bond					0.00000	101.53156				0.00	0	
Total TWC324 SPOT										0.00	0	
Total For TWC324										0.00	0	
TWC32 On 09/04/2020 Spot Bond					0.00000	101.47189				0.00	0	
Total TWC325 SPOT										0.00	0	
Total For TWC325										0.00	0	
TWC32 On 20/04/2020 Spot Bond					0.00000	101.23652				0.00	0	
Total TWC326 SPOT										0.00	0	
Total For TWC326										0.00	0	
TWC32 On 24/04/2020 Spot Bond					0.00000	101.09752				0.00	0	
Total TWC327 SPOT										0.00	0	
Total For TWC327										0.00	0	
TWC32 On 29/04/2020 Spot Bond					0.00000	101.06037				0.00	0	
Total TWC328 SPOT										0.00	0	
Total For TWC328										0.00	0	
TWC32 On 13/05/2020 Spot Bond					0.00000	100.76910				0.00	0	
Total TWC329 SPOT										0.00	0	
Total For TWC329										0.00	0	
TWC33 On 19/05/2020 Spot Bond					0.00000	100.55553				0.00	0	
Total TWC330 SPOT										0.00	0	
Total For TWC330										0.00	0	
TWC33 On 27/05/2020 Spot Bond					0.00000	100.47658				0.00	0	
Total TWC331 SPOT										0.00	0	
Total For TWC331										0.00	0	
TWC33 On 04/06/2020 Spot Bond					0.00000	100.38071				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC332 SPOT										0.00	0	
Total For TWC332										0.00	0	
UG21 On 02/03/2021 Spot Bond			8.20500	102.86513	8.20500	102.84265				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			12.23000	96.66525	12.23000	96.63407				0.00	0	60,000,00
Total UG26 SPOT										0.00	0	60,000,00
Total For UG26										0.00	0	60,000,00
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA1U SPOT										0.00	0	
Total For VCJA1U										0.00	0	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA2U SPOT										0.00	0	
Total For VCJA2U										0.00	0	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA3U SPOT										0.00	0	
Total For VCJA3U										0.00	0	
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA4U SPOT										0.00	0	
Total For VCJA4U										0.00	0	
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA5U SPOT										0.00	0	
Total For VCJA5U										0.00	0	
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA6U SPOT										0.00	0	
Total For VCJA6U										0.00	0	
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA7U SPOT										0.00	0	
Total For VCJA7U										0.00	0	
VCJA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA8U SPOT										0.00	0	
Total For VCJA8U										0.00	0	
VCJA9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA9U SPOT										0.00	0	
Total For VCJA9U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCJB1\On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB1U SPOT										0.00	0	
Total For VCJB1U										0.00	0	
VCJB2\On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB2U SPOT										0.00	0	
Total For VCJB2U										0.00	0	
VCJB3\On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB3U SPOT										0.00	0	
Total For VCJB3U										0.00	0	
VCJB4\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	
VCJB5\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	
VCJB6\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	
VCJB7\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	
VCJB8\On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB8U SPOT										0.00	0	
Total For VCJB8U										0.00	0	
VCJB9\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	
VCPA1\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	
VCPA2\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	
VCPA3\On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA3U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VCPA3U										0.00	0	
VCPA4 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	
VCPA5 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	
VCPA6 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	
VCPA7 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	
VCPA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA8U SPOT										0.00	0	
Total For VCPA8U										0.00	0	
VCPA9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA9U SPOT										0.00	0	
Total For VCPA9U										0.00	0	
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB1U SPOT										0.00	0	
Total For VCPB1U										0.00	0	
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB2U SPOT										0.00	0	
Total For VCPB2U										0.00	0	
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB3U SPOT										0.00	0	
Total For VCPB3U										0.00	0	
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB4U SPOT										0.00	0	
Total For VCPB4U										0.00	0	
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB5U SPOT										0.00	0	
Total For VCPB5U										0.00	0	
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VJB12U										0.00	0	
VKE07 On 08/06/2020 Spot Bond					0.00000	100.36258				0.00	0	
Total VKE07 SPOT										0.00	0	
Total For VKE07										0.00	0	
VKE09 On 08/07/2020 Spot Bond					0.00000	101.91896				0.00	0	
Total VKE09 SPOT										0.00	0	
Total For VKE09										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	101.81244				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.47851				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.46374				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.01071				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.76247				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.88565				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.90672				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total For VPA12U										0.00	0	
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB03U SPOT										0.00	0	
Total For VPB03U										0.00	0	
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB04U SPOT										0.00	0	
Total For VPB04U										0.00	0	
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB05U SPOT										0.00	0	
Total For VPB05U										0.00	0	
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB06U SPOT										0.00	0	
Total For VPB06U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VPB07l On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB07U SPOT										0.00	0	
Total For VPB07U										0.00	0	
VPB08l On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB08U SPOT										0.00	0	
Total For VPB08U										0.00	0	
VPB09l On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB09U SPOT										0.00	0	
Total For VPB09U										0.00	0	
VPB10l On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB10U SPOT										0.00	0	
Total For VPB10U										0.00	0	
VPB11l On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB11U SPOT										0.00	0	
Total For VPB11U										0.00	0	
VPB12l On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB12U SPOT										0.00	0	
Total For VPB12U										0.00	0	
VR862l On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR862U SPOT										0.00	0	
Total For VR862U										0.00	0	
VR863l On 06/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR863U SPOT										0.00	0	
Total For VR863U										0.00	0	
VR864l On 20/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR864U SPOT										0.00	0	
Total For VR864U										0.00	0	
VR865l On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR865U SPOT										0.00	0	
Total For VR865U										0.00	0	
VR866l On 28/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR866U SPOT										0.00	0	
Total For VR866U										0.00	0	
VR867l On 19/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR867U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VR867U										0.00	0	
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR868U SPOT										0.00	0	
Total For VR868U										0.00	0	
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR869U SPOT										0.00	0	
Total For VR869U										0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	101.95856				0.00	1,600,000,000	800,000,000
Total WHL01 SPOT										0.00	1,600,000,000	800,000,000
Total For WHL01										0.00	1,600,000,000	800,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL01U SPOT										0.00	0	
Total For WHL01U										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.17697				0.00	600,000,000	300,000,000
Total WHL02 SPOT										0.00	600,000,000	300,000,000
Total For WHL02										0.00	600,000,000	300,000,000
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL02U SPOT										0.00	0	
Total For WHL02U										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.85874				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL03U SPOT										0.00	0	
Total For WHL03U										0.00	0	
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL04U SPOT										0.00	0	
Total For WHL04U										0.00	0	
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL05U SPOT										0.00	0	
Total For WHL05U										0.00	0	
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL06U SPOT										0.00	0	
Total For WHL06U										0.00	0	
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total WRS2U SPOT									0.00	0	
Total For WRS2U									0.00	0	
WSP4 On 28/05/2020 Spot Bond			6.96500	103.23918	6.96500	103.21972			0.00	0	
Total WSP4 SPOT									0.00	0	
Total For WSP4									0.00	0	
WSP5 On 28/05/2021 Spot Bond			7.25000	104.83824	7.25000	104.81773		7,612,500,000,000.00	1,050,000,000	1,050,000,000	
Total WSP5 SPOT								7,612,500,000,000.00	1,050,000,000	1,050,000,000	
Total For WSP5								7,612,500,000,000.00	1,050,000,000	1,050,000,000	
WSP5/I On 28/05/2021 Spot Bond			100.00000	46.77616	100.00000	46.67206		0.00	0	0	
Total WSP5/R203 SPOT								0.00	0	0	
Total For WSP5/R203								0.00	0	0	
Total for SPOT								1.65e+017	477,136,404,400	219,206,938,27	
Total for SPOT :								1.65e+017	477,136,404,400	219,206,938,27	
Total Futures								1.65e+017	477,136,425,246	219,207,966,06	
Total Options								36 788 372.89	5,078	426,13	
Grand Total:								1.65e+017	477,136,430,324	219,208,392,20	