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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/03/2020

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			13.42456	64.81944	14.22983	61.41608			0.00	0	35
ES33	On	06/08/2020	Bond Future			13.67650	65.86715	14.51906	62.40920			0.00	0	
ES33	On	05/11/2020	Bond Future			13.93376	63.14341	14.81517	59.62979			0.00	0	
ES33	On	04/02/2021	Bond Future			14.21029	64.18516	15.13432	60.61355			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	07/05/2020	Bond Future			13.63472	64.80504	14.51440	60.85677			0.00	0	4,9
ES42	On	06/08/2020	Bond Future			13.87784	65.85275	14.80155	61.84114			0.00	0	
ES42	On	05/11/2020	Bond Future			14.12829	62.65419	15.09957	58.57796			0.00	0	
ES42	On	04/02/2021	Bond Future			14.38837	63.68789	15.41004	59.54441			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			128.72416	128.72416	124.72696	124.72696			0.00	0	2,08
I2025	On	06/08/2020	Bond Future			129.33038	129.33038	125.26842	125.26842			0.00	0	
I2025	On	05/11/2020	Bond Future			131.44946	131.44946	127.32122	127.32122			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	04/02/2021	Bond Future			132.11936	132.11936	127.92204	127.92204			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			88.00742	88.00742	81.92215	81.92215			0.00	0	3,8
I2029	On	06/08/2020	Bond Future			89.45178	89.45178	83.26720	83.26720			0.00	0	
I2029	On	05/11/2020	Bond Future			89.77479	89.77479	83.48903	83.48903			0.00	0	
I2029	On	04/02/2021	Bond Future			91.27639	91.27639	84.88555	84.88555			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			79.00865	79.00865	78.99052	78.99052			0.00	0	7,14
I2033	On	06/08/2020	Bond Future			80.30532	80.30532	80.28746	80.28746			0.00	0	
I2033	On	05/11/2020	Bond Future			80.40086	80.40086	80.38281	80.38281			0.00	0	
I2033	On	04/02/2021	Bond Future			81.74573	81.74573	81.72743	81.72743			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			89.22012	89.22012	86.31526	86.31526			0.00	0	11,8
I2038	On	06/08/2020	Bond Future			88.98967	88.98967	86.03774	86.03774			0.00	0	
I2038	On	05/11/2020	Bond Future			90.44790	90.44790	87.44770	87.44770			0.00	0	
I2038	On	04/02/2021	Bond Future			90.24084	90.24084	87.19048	87.19048			0.00	0	
Total I2038 Future												0.00	0	11,8
Total For I2038												0.00	0	11,8
I2046	On	07/05/2020	Bond Future			75.42973	75.42973	73.06488	73.06488			5,657,229.75	75	15,1
I2046	On	06/08/2020	Bond Future			76.66771	76.66771	74.26454	74.26454			0.00	0	
I2046	On	05/11/2020	Bond Future			76.12838	76.12838	73.68602	73.68602			0.00	0	
I2046	On	04/02/2021	Bond Future			77.40175	77.40175	74.91851	74.91851			0.00	0	
Total I2046 Future												5,657,229.75	75	15,1
Total For I2046												5,657,229.75	75	15,1
I2050	On	07/05/2020	Bond Future			75.08275	75.08275	73.83523	73.83523			95,805,589.00	1,276	15,4
I2050	On	06/08/2020	Bond Future			74.43533	74.43533	73.16784	73.16784			0.00	0	
I2050	On	05/11/2020	Bond Future			75.65511	75.65511	74.36700	74.36700			0.00	0	
I2050	On	04/02/2021	Bond Future			75.00042	75.00042	73.69080	73.69080			0.00	0	
Total I2050 Future												95,805,589.00	1,276	15,44
Total For I2050												95,805,589.00	1,276	15,44
R186	On	07/05/2020	Bond Future			10.70860	103.10857	11.28198	100.50217		8.24	1,464,760,345.42	14,206	88,0
R186	On	06/08/2020	Bond Future			10.94166	99.47746	11.54846	96.82965		8.80	0.00	0	2,1
R186	On	05/11/2020	Bond Future			11.18245	101.08434	11.82511	98.39401		8.55	0.00	0	
R186	On	04/02/2021	Bond Future			11.44545	97.45439	12.12784	94.71971		8.51	0.00	0	

Contract 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												1,464,760,345.42	14,206	90,22
R186	On	07/05/2020	Bond Future	8.28	Put			14,710.11000	14.71011	12,103,730	8.14	0.00	0	
R186	On	07/05/2020	Bond Future	8.28	Call			0.00000	0.00000	0,020	8.14	0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Call			0.00000	0.00000	1,650	8.14	0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Put			11,292.63000	11.29263	8,687,880	8.14	0.00	0	
R186	On	07/05/2020	Bond Future	8.50	Call			0.00000	0.00000	0,120	8.14	0.00	0	
R186	On	07/05/2020	Bond Future	8.50	Put			13,538.11000	13.53811	10,931,830	8.14	0.00	0	23,17
R186	On	07/05/2020	Bond Future	7.90	Call			0.00000	0.00000	0,000	8.14	0.00	0	
R186	On	07/05/2020	Bond Future	7.90	Put			16,772.28000	16.77228	14,165,880	8.14	0.00	0	2,50
R186	On	07/05/2020	Bond Future	7.60	Put			18,434.83000	18.43483	15,828,430	8.14	0.00	0	
R186	On	07/05/2020	Bond Future	7.60	Call			0.00000	0.00000	0,000	8.14	0.00	0	
R186	On	07/05/2020	Bond Future	8.08	Call			0.00000	0.00000	0,010	8.14	0.00	0	
R186	On	07/05/2020	Bond Future	8.08	Put			15,789.44000	15.78944	13,183,050	8.14	0.00	0	
R186	On	07/05/2020	Bond Future	8.09	Call			0.00000	0.00000	0,010	8.14	0.00	0	
R186	On	07/05/2020	Bond Future	8.09	Put			15,735.15000	15.73515	13,128,760	8.14	0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Call			0.00000	0.00000	0,000	8.14	0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Put			15,843.75000	15.84375	13,237,350	8.14	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			0.10000	0.00010	26,340	8.75	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			15,030.81000	15.03081	12,409,240	8.75	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Call			0.06000	0.00006	19,990	8.75	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			15,601.63000	15.60163	12,973,750	8.75	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Call			0.10000	0.00010	26,990	8.75	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			14,979.10000	14.97910	12,358,180	8.75	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			0.11000	0.00011	27,670	8.75	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Put			14,927.43000	14.92743	12,307,180	8.75	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			14,351.82000	14.35182	11,800,570	8.36	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Put			18,385.93000	18.38593	15,730,510	8.36	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			0.03000	0.00003	34,940	8.36	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.65	Call			0.98000	0.00098	142,250	8.36	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			14,302.59000	14.30259	11,753,530	8.36	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			0.29000	0.00029	85,650	8.36	0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			10.05000	0.01005	348,020	8.36	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			11,359.26000	11.35926	9,006,900	8.36	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.66	Call			1.01000	0.00101	144,510	8.36	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			14,253.38000	14.25338	11,706,550	8.36	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			0.94000	0.00094	140,020	8.36	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Put			15,842.50000	15.84250	13,237,530	8.36	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Call			0.85000	0.00085	86,870	7.97	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			17,436.30000	17.43630	14,787,640	7.97	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R186	On	04/02/2021	Bond Future	8.17	Call			0.87000	0.00087	88,180	7.97	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			17,387.39000	17.38739	14,740,020	7.97	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			0.82000	0.00082	85,570	7.97	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			17,485.22000	17.48522	14,835,290	7.97	0.00	0	
Total R186 Option												0.00	0	36,17
Total For R186												1,464,760,345.42	14,206	126,35
R197	On	07/05/2020	Bond Future			297.33820	297.33820	297.31817	297.31817			29,733,820.00	100	2,50
R197	On	06/08/2020	Bond Future			294.43155	294.43155	294.41334	294.41334			0.00	0	
R197	On	05/11/2020	Bond Future			299.25595	299.25595	299.23806	299.23806			0.00	0	
R197	On	04/02/2021	Bond Future			296.27149	296.27149	296.25320	296.25320			0.00	0	
Total R197 Future												29,733,820.00	100	2,50
Total For R197												29,733,820.00	100	2,50
R202	On	07/05/2020	Bond Future			190.24551	190.24551	179.88416	179.88416			2,853,682.65	15	8,14
R202	On	06/08/2020	Bond Future			189.23208	189.23208	178.70191	178.70191			0.00	0	
R202	On	05/11/2020	Bond Future			192.33263	192.33263	181.63043	181.63043			0.00	0	
R202	On	04/02/2021	Bond Future			191.30576	191.30576	180.42458	180.42458			0.00	0	
Total R202 Future												2,853,682.65	15	8,14
Total For R202												2,853,682.65	15	8,14
R2023	On	07/05/2020	Bond Future			7.31773	102.61007	7.60937	101.88138		3.52	0.00	0	59,86
R2023	On	06/08/2020	Bond Future			7.40098	104.26863	7.72424	103.52886		3.43	0.00	0	
R2023	On	05/11/2020	Bond Future			7.49745	102.02844	7.85880	101.27698		3.44	0.00	0	
R2023	On	04/02/2021	Bond Future			7.61598	103.71168	8.02617	102.94784		3.14	0.00	0	
Total R2023 Future												0.00	0	59,86
R2023	On	07/05/2020	Bond Future	6.90	Call			13.88000	0.01388	156,290	3.70	0.00	0	
R2023	On	07/05/2020	Bond Future	6.90	Put			1,797.82000	1.79782	1,211,540	3.70	0.00	0	
R2023	On	07/05/2020	Bond Future	6.91	Call			15.12000	0.01512	160,110	3.69	0.00	0	
R2023	On	07/05/2020	Bond Future	6.91	Put			1,773.63000	1.77363	1,189,930	3.69	0.00	0	
R2023	On	07/05/2020	Bond Future	6.89	Call			12.72000	0.01272	152,460	3.72	0.00	0	
R2023	On	07/05/2020	Bond Future	6.89	Put			1,822.08000	1.82208	1,233,130	3.72	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Call			288.76000	0.28876	705,240	3.36	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Put			1,330.22000	1.33022	1,006,930	3.36	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Call			296.74000	0.29674	714,930	3.36	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Put			1,315.13000	1.31513	993,550	3.36	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call			281.11000	0.28111	695,400	3.36	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put			1,345.65000	1.34565	1,020,170	3.36	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			415.58000	0.41558	1,017,250	3.30	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			1,245.34000	1.24534	1,095,550	3.30	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			424.23000	0.42423	1,028,670	3.31	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2023	On	05/11/2020	Bond Future	7.47	Put			1,233.07000	1.23307	1,086,050	3.31	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			407.32000	0.40732	1,005,590	3.30	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			1,257.99000	1.25799	1,104,800	3.30	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			24.65000	0.02465	314,750	2.94	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			3,232.78000	3.23278	2,759,040	2.94	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			25.56000	0.02556	318,510	2.94	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			3,214.39000	3.21439	2,743,500	2.94	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			23.85000	0.02385	311,040	2.94	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			3,251.29000	3.25129	2,774,640	2.94	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	59,86
R2030	On	07/05/2020	Bond Future			11.78239	80.66185	12.46460	77.45199		11.93	114,539,827.00	1,420	103,10
R2030	On	06/08/2020	Bond Future			12.00475	77.95721	12.71909	74.69604		12.75	0.00	0	32
R2030	On	05/11/2020	Bond Future			12.22066	79.21659	12.96735	75.90293		12.38	0.00	0	
R2030	On	04/02/2021	Bond Future			12.45518	76.51693	13.23782	73.14862		12.49	0.00	0	
Total R2030 Future												114,539,827.00	1,420	103,42
R2030	On	07/05/2020	Bond Future	8.79	Call			0.00000	0.00000	0,000	11.71	0.00	0	
R2030	On	07/05/2020	Bond Future	8.79	Put			19,676.13000	19.67613	16,466,270	11.71	0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Call			0.00000	0.00000	0,000	11.71	0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Put			19,613.84000	19.61384	16,403,980	11.71	0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Call			0.00000	0.00000	0,000	11.71	0.00	0	
R2030	On	07/05/2020	Bond Future	8.45	Call			0.00000	0.00000	0,000	11.71	0.00	0	5,00
R2030	On	07/05/2020	Bond Future	9.19	Call			0.00000	0.00000	0,030	11.71	0.00	0	
R2030	On	07/05/2020	Bond Future	9.19	Put			17,225.65000	17.22565	14,015,820	11.71	0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Put			19,738.47000	19.73847	16,528,610	11.71	0.00	0	
R2030	On	07/05/2020	Bond Future	8.90	Call			0.00000	0.00000	0,000	11.71	0.00	0	
R2030	On	07/05/2020	Bond Future	8.90	Put			18,993.85000	18.99385	15,783,990	11.71	0.00	0	5,82
R2030	On	07/05/2020	Bond Future	8.85	Put			19,303.18000	19.30318	16,093,320	11.71	0.00	0	5,82
R2030	On	07/05/2020	Bond Future	8.85	Call			0.00000	0.00000	0,000	11.71	0.00	0	5,00
R2030	On	07/05/2020	Bond Future	8.45	Put			21,826.19000	21.82619	18,616,330	11.71	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put			9,772.56000	9.77256	6,938,790	12.56	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			41.80000	0.04180	469,200	12.56	0.00	0	47
R2030	On	06/08/2020	Bond Future	10.00	Put			13,502.42000	13.50242	10,377,010	12.56	0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			3.60000	0.00360	139,360	12.56	0.00	0	47
R2030	On	06/08/2020	Bond Future	9.05	Put			18,976.26000	18.97626	15,732,000	12.56	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put			18,677.03000	18.67703	15,435,010	12.56	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call			0.10000	0.00010	19,740	12.56	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Put			18,617.33000	18.61733	15,375,800	12.56	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call			0.09000	0.00009	18,780	12.56	0.00	0	

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			18,736.77000	18.73677	15,494,290	12.56	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call			0.00000	0.00000	2,560	12.56	0.00	0	80
R2030	On	06/08/2020	Bond Future	8.86	Put			20,124.87000	20.12487	16,874,090	12.56	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call			0.03000	0.00003	10,420	12.56	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Put			16,791.51000	16.79151	13,571,160	12.56	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Call			0.39000	0.00039	41,210	12.56	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Call			0.10000	0.00010	19,250	12.56	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call			1.44000	0.00144	84,490	12.56	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.20	Put			18,082.33000	18.08233	14,845,600	12.56	0.00	0	
R2030	On	06/08/2020	Bond Future	9.20	Call			0.15000	0.00015	24,590	12.56	0.00	0	30
R2030	On	06/08/2020	Bond Future	8.50	Put			22,352.20000	22.35220	19,094,880	12.56	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call			0.01000	0.00001	3,860	12.56	0.00	0	30
R2030	On	06/08/2020	Bond Future	8.36	Put			23,236.78000	23.23678	19,978,170	12.56	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call			0.08000	0.00008	16,990	12.56	0.00	0	40
R2030	On	06/08/2020	Bond Future	10.75	Put			9,518.52000	9.51852	6,715,310	12.56	0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			48.65000	0.04865	506,610	12.56	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			13,226.73000	13.22673	10,114,560	12.56	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call			4.36000	0.00436	153,360	12.56	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Put			14,899.88000	14.89988	11,721,760	12.56	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Call			4.60000	0.00460	245,460	12.02	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			15,195.93000	15.19593	12,123,130	12.02	0.00	0	14,100
R2030	On	05/11/2020	Bond Future	9.61	Call			2.10000	0.00210	169,990	12.02	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			16,589.23000	16.58923	13,443,460	12.02	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.36	Put			24,011.28000	24.01128	20,716,630	12.02	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			17,897.63000	17.89763	14,701,840	12.02	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			12,453.69000	12.45369	9,602,460	12.02	0.00	0	15,900
R2030	On	05/11/2020	Bond Future	9.39	Call			1.01000	0.00101	120,750	12.02	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			17,840.22000	17.84022	14,646,300	12.02	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			1.04000	0.00104	122,690	12.02	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			17,782.85000	17.78285	14,590,840	12.02	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			0.97000	0.00097	118,840	12.02	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			14,103.56000	14.10356	11,105,480	12.02	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			22,956.23000	22.95623	19,669,110	12.02	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			0.04000	0.00004	26,580	12.02	0.00	0	15,900
R2030	On	05/11/2020	Bond Future	9.03	Put			19,937.60000	19.93760	16,690,030	12.02	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			0.28000	0.00028	66,370	12.02	0.00	0	15,900
R2030	On	05/11/2020	Bond Future	10.37	Call			23.28000	0.02328	485,710	12.02	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			11,933.74000	11.93374	9,138,320	12.02	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			24,136.38000	24.13638	20,840,990	12.02	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			0.02000	0.00002	18,290	12.02	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		19,878.49000	19.87849	16,632,070	12.02	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call		0.29000	0.00029	67,530	12.02	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	10.06	Call		8.59000	0.00859	324,170	12.02	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call		0.14000	0.00014	48,290	12.02	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put		21,733.81000	21.73381	18,458,850	12.02	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call		0.09000	0.00009	38,790	12.02	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put		18,764.65000	18.76465	15,543,520	12.02	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call		0.58000	0.00058	93,110	12.02	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call		31.42000	0.03142	549,660	12.02	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call		0.02000	0.00002	19,030	12.02	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.86	Put		20,949.99000	20.94999	17,685,350	12.02	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call		0.15000	0.00015	49,170	12.02	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.10	Put		25,653.85000	25.65385	22,351,340	12.02	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call		0.01000	0.00001	11,160	12.02	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put		21,009.98000	21.00998	17,744,470	12.02	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Put		24,743.87000	24.74387	21,413,910	11.71	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call		0.28000	0.00028	38,630	11.71	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put		20,283.61000	20.28361	17,033,740	11.71	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call		2.46000	0.00246	120,900	11.71	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put		24,805.21000	24.80521	21,474,620	11.71	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put		20,053.37000	20.05337	16,810,210	11.71	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call		2.81000	0.00281	129,690	11.71	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put		19,995.93000	19.99593	16,754,500	11.71	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call		2.67000	0.00267	126,110	11.71	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put		20,110.86000	20.11086	16,865,990	11.71	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call		0.28000	0.00028	38,000	11.71	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put		21,798.93000	21.79893	18,512,360	11.71	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call		1.21000	0.00121	82,950	11.71	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call		31.88000	0.03188	472,960	11.71	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put		14,340.63000	14.34063	11,413,400	11.71	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call		2.74000	0.00274	127,890	11.71	0.00	0	
Total R2030 Option											0.00	0	143,24
Total For R2030											114,539,827.00	1,420	246,67
R2032	On	07/05/2020	Bond Future			12.21883	76.37717	12.97649	72.67393	13.39	1,451,166.23	19	81,70
R2032	On	06/08/2020	Bond Future			12.43493	77.61171	13.22644	73.84912	13.58	0.00	0	30
R2032	On	05/11/2020	Bond Future			12.65411	74.70991	13.48100	70.88675	13.94	0.00	0	
R2032	On	04/02/2021	Bond Future			12.88602	75.94249	13.75095	72.05623	13.45	0.00	0	
Total R2032 Future											1,451,166.23	19	82,00
R2032	On	07/05/2020	Bond Future	9.30	Put		20,798.58000	20.79858	17,095,340	13.04	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2032	On	07/05/2020	Bond Future	9.30	Call		0.00000	0.00000	0,000	13.04	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.00	Put		22,850.42000	22.85042	19,147,180	13.04	0.00	0	
R2032	On	07/05/2020	Bond Future	9.00	Call		0.00000	0.00000	0,000	13.04	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.50	Put		19,464.36000	19.46436	15,761,130	13.04	0.00	0	
R2032	On	07/05/2020	Bond Future	9.50	Call		0.00000	0.00000	0,010	13.04	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.20	Put		21,475.71000	21.47571	17,772,470	13.04	0.00	0	
R2032	On	07/05/2020	Bond Future	9.20	Call		0.00000	0.00000	0,000	13.04	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.17	Call		0.00000	0.00000	0,000	13.04	0.00	0	3,00
R2032	On	07/05/2020	Bond Future	9.17	Put		21,680.18000	21.68018	17,976,940	13.04	0.00	0	
R2032	On	07/05/2020	Bond Future	9.54	Call		0.00000	0.00000	0,020	13.04	0.00	0	
R2032	On	07/05/2020	Bond Future	9.54	Put		19,200.69000	19.20069	15,497,470	13.04	0.00	0	3,00
R2032	On	07/05/2020	Bond Future	8.82	Put		24,111.38000	24.11138	20,408,140	13.04	0.00	0	
R2032	On	07/05/2020	Bond Future	8.82	Call		0.00000	0.00000	0,000	13.04	0.00	0	3,00
R2032	On	07/05/2020	Bond Future	9.18	Call		0.00000	0.00000	0,000	13.04	0.00	0	
R2032	On	07/05/2020	Bond Future	9.18	Put		21,611.95000	21.61195	17,908,710	13.04	0.00	0	
R2032	On	07/05/2020	Bond Future	9.19	Call		0.00000	0.00000	0,000	13.04	0.00	0	
R2032	On	07/05/2020	Bond Future	9.19	Put		21,543.80000	21.54380	17,840,560	13.04	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put		20,660.44000	20.66044	16,913,640	13.25	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Call		0.08000	0.00008	15,070	13.25	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put		20,791.63000	20.79163	17,044,030	13.25	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Call		0.00000	0.00000	2,280	13.25	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.29	Put		21,850.51000	21.85051	18,097,700	13.25	0.00	0	
R2032	On	06/08/2020	Bond Future	9.29	Call		0.04000	0.00004	9,820	13.25	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.46	Call		0.09000	0.00009	15,470	13.25	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Put		20,726.01000	20.72601	16,978,800	13.25	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Call		0.09000	0.00009	15,880	13.25	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Call		0.60000	0.00060	46,780	13.25	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put		17,838.33000	17.83833	14,121,920	13.25	0.00	0	80
R2032	On	06/08/2020	Bond Future	8.79	Put		25,268.82000	25.26882	21,508,510	13.25	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put		24,009.47000	24.00947	20,222,440	13.46	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call		0.10000	0.00010	36,230	13.46	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Call		0.05000	0.00005	26,050	13.46	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.44	Put		21,830.06000	21.83006	18,072,930	13.46	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call		0.35000	0.00035	66,380	13.46	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call		52.10000	0.05210	720,910	13.46	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		19,782.23000	19.78223	16,072,440	13.46	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call		1.10000	0.00110	116,310	13.46	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put		19,719.27000	19.71927	16,011,320	13.46	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call		1.03000	0.00103	112,570	13.46	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put		12,505.24000	12.50524	9,289,810	13.46	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		25.15967000	25.15967	21,362,510	13.46	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Put		20,734.23000	20.73423	16,999,530	13.46	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Call		0.64000	0.00064	89,100	13.46	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call		40.50000	0.04050	648,230	13.46	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		19,845.27000	19.84527	16,133,650	13.46	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		12,014.25000	12.01425	8,859,900	13.46	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		1.06000	0.00106	114,430	13.46	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Call		4.07000	0.00407	143,980	12.62	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		21,680.33000	21.68033	17,933,980	12.62	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		4.18000	0.00418	146,020	12.62	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		21,617.30000	21.61730	17,872,880	12.62	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		27,131.64000	27.13164	23,285,160	12.62	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		0.41000	0.00041	40,190	12.62	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		23,795.56000	23.79556	19,996,560	12.62	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		1.72000	0.00172	88,980	12.62	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Call		3.97000	0.00397	141,960	12.62	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		21,743.43000	21.74343	17,995,160	12.62	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Call		59.44000	0.05944	633,750	12.62	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		14,566.39000	14.56639	11,254,440	12.62	0.00	0	80
Total R2032 Option											0.00	0	55,80
Total For R2032											1,451,166.23	19	137,86
R2035	On	07/05/2020	Bond Future			12.32799	78.50231	13.09529	74.44470	13.52	100,561,459.11	1,281	132,80
R2035	On	06/08/2020	Bond Future			12.53081	79.77121	13.33204	75.64851	13.70	0.00	0	40
R2035	On	05/11/2020	Bond Future			12.73804	76.56578	13.57434	72.37669	14.05	0.00	0	
R2035	On	04/02/2021	Bond Future			12.96144	77.82893	13.83651	73.57075	13.82	0.00	0	
Total R2035 Future											100,561,459.11	1,281	133,20
R2035	On	07/05/2020	Bond Future	9.55	Put		22,014.39000	22.01439	17,956,780	12.85	0.00	0	
R2035	On	07/05/2020	Bond Future	9.55	Call		0.00000	0.00000	0,000	12.85	0.00	0	7,50
R2035	On	07/05/2020	Bond Future	9.85	Put		19,791.61000	19.79161	15,734,010	12.85	0.00	0	
R2035	On	07/05/2020	Bond Future	9.85	Call		0.00000	0.00000	0,010	12.85	0.00	0	7,50
R2035	On	07/05/2020	Bond Future	9.78	Put		20,303.41000	20.30341	16,245,810	12.85	0.00	0	
R2035	On	07/05/2020	Bond Future	9.18	Put		24,864.14000	24.86414	20,806,530	12.85	0.00	0	
R2035	On	07/05/2020	Bond Future	9.18	Call		0.00000	0.00000	0,000	12.85	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	10.57	Call		0.00000	0.00000	2,020	12.85	0.00	0	
R2035	On	07/05/2020	Bond Future	10.57	Put		14,758.75000	14.75875	10,703,160	12.85	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	9.11	Put		25,417.19000	25.41719	21,359,580	12.85	0.00	0	
R2035	On	07/05/2020	Bond Future	9.47	Put		22,620.24000	22.62024	18,562,630	12.85	0.00	0	
R2035	On	07/05/2020	Bond Future	9.11	Call		0.00000	0.00000	0,000	12.85	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	9.75	Put		20,524.02000	20.52402	16,466,420	12.85	0.00	0	

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	0,010	12.85	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	10.75	Call		0.01000	0.00001	5,510	12.85	0.00	0	
R2035	On	07/05/2020	Bond Future	10.75	Put		13,563.68000	13.56368	9,511,570	12.85	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	9.78	Call		0.00000	0.00000	0,010	12.85	0.00	0	3,50
R2035	On	07/05/2020	Bond Future	9.48	Call		0.00000	0.00000	0,000	12.85	0.00	0	
R2035	On	07/05/2020	Bond Future	9.48	Put		22,544.20000	22.54420	18,486,590	12.85	0.00	0	
R2035	On	07/05/2020	Bond Future	9.49	Call		0.00000	0.00000	0,000	12.85	0.00	0	
R2035	On	07/05/2020	Bond Future	9.49	Put		22,468.25000	22.46825	18,410,640	12.85	0.00	0	
R2035	On	07/05/2020	Bond Future	9.47	Call		0.00000	0.00000	0,000	12.85	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Put		20,435.93000	20.43593	16,334,330	13.03	0.00	0	
R2035	On	06/08/2020	Bond Future	8.75	Call		0.00000	0.00000	0,460	13.03	0.00	0	3,00
R2035	On	06/08/2020	Bond Future	9.92	Call		0.30000	0.00030	21,990	13.03	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put		20,364.18000	20.36418	16,263,170	13.03	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call		0.32000	0.00032	22,610	13.03	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Put		20,292.51000	20.29251	16,192,100	13.03	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Call		0.29000	0.00029	21,390	13.03	0.00	0	
R2035	On	06/08/2020	Bond Future	9.67	Call		0.10000	0.00010	10,700	13.03	0.00	0	50
R2035	On	06/08/2020	Bond Future	10.45	Call		2.61000	0.00261	84,950	13.03	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Put		16,676.89000	16.67689	12,636,530	13.03	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.00	Put		27,321.08000	27.32108	23,199,550	13.03	0.00	0	
R2035	On	06/08/2020	Bond Future	9.00	Call		0.00000	0.00000	1,170	13.03	0.00	0	24,70
R2035	On	06/08/2020	Bond Future	8.75	Put		29,342.15000	29.34215	25,219,910	13.03	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Put		26,607.66000	26.60766	22,486,560	13.03	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Call		0.01000	0.00001	1,610	13.03	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.67	Put		22,182.75000	22.18275	18,070,650	13.03	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call		5.48000	0.00548	187,420	13.37	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put		18,524.54000	18.52454	14,517,390	13.37	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call		5.16000	0.00516	181,280	13.37	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put		18,660.30000	18.66030	14,647,330	13.37	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call		5.32000	0.00532	184,330	13.37	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put		18,592.38000	18.59238	14,582,300	13.37	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		21,588.74000	21.58874	17,527,630	13.00	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		21,036.84000	21.03684	16,998,180	13.00	0.00	0	60
R2035	On	04/02/2021	Bond Future	11.14	Call		113.13000	0.11313	800,470	13.00	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		14,602.32000	14.60232	11,031,480	13.00	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.05	Call		11.57000	0.01157	205,970	13.00	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		21,658.09000	21.65809	17,594,310	13.00	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call		11.85000	0.01185	208,920	13.00	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		11.31000	0.01131	203,060	13.00	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		21,727.54000	21.72754	17,661,110	13.00	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/02/2021	Bond Future	10.14	Call			14.25000	0.01425	233,770	13.00	0.00	0	
Total R2035 Option												0.00	0	71,11
Total For R2035												100,561,459.11	1,281	204,38
R2037	On	07/05/2020	Bond Future			12.41439	75.02808	13.23843	70.75279		14.27	0.00	0	83,47
R2037	On	06/08/2020	Bond Future			12.61853	71.98188	13.47965	67.63797		15.36	0.00	0	30
R2037	On	05/11/2020	Bond Future			12.81420	73.14480	13.71212	68.73090		14.84	0.00	0	
R2037	On	04/02/2021	Bond Future			13.02451	70.09455	13.96327	65.60787		15.42	0.00	0	
Total R2037 Future												0.00	0	83,77
R2037	On	07/05/2020	Bond Future	9.60	Call			0.00000	0.00000	0,000	13.68	0.00	0	
R2037	On	07/05/2020	Bond Future	9.60	Put			22,535.36000	22.53536	18,260,070	13.68	0.00	0	
R2037	On	07/05/2020	Bond Future	9.61	Call			0.00000	0.00000	0,000	13.68	0.00	0	
R2037	On	07/05/2020	Bond Future	9.61	Put			22,458.57000	22.45857	18,183,280	13.68	0.00	0	
R2037	On	07/05/2020	Bond Future	9.59	Call			0.00000	0.00000	0,000	13.68	0.00	0	
R2037	On	07/05/2020	Bond Future	9.59	Put			22,612.24000	22.61224	18,336,950	13.68	0.00	0	
R2037	On	07/05/2020	Bond Future	10.00	Put			19,537.99000	19.53799	15,262,740	13.68	0.00	0	
R2037	On	07/05/2020	Bond Future	10.00	Call			0.00000	0.00000	0,040	13.68	0.00	0	7,50
R2037	On	07/05/2020	Bond Future	9.70	Put			21,771.82000	21.77182	17,496,530	13.68	0.00	0	
R2037	On	07/05/2020	Bond Future	9.70	Call			0.00000	0.00000	0,000	13.68	0.00	0	7,50
R2037	On	06/08/2020	Bond Future	9.87	Call			0.18000	0.00018	19,360	14.76	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put			21,593.25000	21.59325	17,268,520	14.76	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call			0.19000	0.00019	19,900	14.76	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put			21,519.44000	21.51944	17,195,240	14.76	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call			0.17000	0.00017	18,840	14.76	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put			21,667.14000	21.66714	17,341,900	14.76	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call			2.57000	0.00257	137,630	14.20	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put			20,394.62000	20.39462	16,115,780	14.20	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call			2.65000	0.00265	140,040	14.20	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put			20,323.99000	20.32399	16,047,480	14.20	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call			2.49000	0.00249	135,260	14.20	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put			20,465.34000	20.46534	16,184,210	14.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Put			19,425.42000	19.42542	15,269,510	14.49	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call			25.13000	0.02513	355,900	14.49	0.00	0	2
R2037	On	04/02/2021	Bond Future	13.73	Call			2,972.63000	2.97263	5,784,330	15.13	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			4,043.65000	4.04365	2,368,670	15.13	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.97	Put			10,553.21000	10.55321	7,371,430	14.49	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			16,997.30000	16.99730	13,016,340	14.49	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call			16.25000	0.01625	273,820	14.49	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			20,790.41000	20.79041	16,561,300	14.49	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			10,908.57000	10.90857	7,669,690	14.49	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		16.62000	0.01662	277,520	14.49		0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		20,721.30000	20.72130	16,495,520	14.49		0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		15.89000	0.01589	270,160	14.49		0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		20,859.62000	20.85962	16,627,210	14.49		0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Call		53.27000	0.05327	558,990	14.49		0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		419.15000	0.41915	1,724,050	14.49		0.00	0	30
R2037	On	04/02/2021	Bond Future	10.35	Call		18.98000	0.01898	300,580	14.49		0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		20,308.51000	20.30851	16,103,430	14.49		0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		25,329.52000	25.32952	20,948,960	14.49		0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		3.55000	0.00355	109,670	14.49		0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Call		374.65000	0.37465	1,622,450	14.49		0.00	0	
Total R2037 Option												0.00	0	16,25
Total For R2037												0.00	0	100,06
R2040	On	07/05/2020	Bond Future			12.44253	77.38081	13.31794	72.61478	14.16		0.00	0	65,8
R2040	On	06/08/2020	Bond Future			12.64263	74.12210	13.55831	69.27959	15.27		0.00	0	60
R2040	On	05/11/2020	Bond Future			12.83415	75.31959	13.78982	70.39902	14.72		0.00	0	
R2040	On	04/02/2021	Bond Future			13.03993	72.05481	14.04010	67.05310	15.49		0.00	0	
Total R2040 Future												0.00	0	66,41
R2040	On	07/05/2020	Bond Future	9.74	Call		0.00000	0.00000	0,000	13.39		0.00	0	
R2040	On	07/05/2020	Bond Future	9.74	Put		23,447.93000	23.44793	18,681,900	13.39		0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Call		0.00000	0.00000	0,000	13.39		0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Put		23,365.45000	23.36545	18,599,420	13.39		0.00	0	
R2040	On	07/05/2020	Bond Future	9.73	Call		0.00000	0.00000	0,000	13.39		0.00	0	
R2040	On	07/05/2020	Bond Future	10.15	Call		0.00000	0.00000	0,040	13.39		0.00	0	7,50
R2040	On	07/05/2020	Bond Future	10.00	Put		21,339.96000	21.33996	16,573,940	13.39		0.00	0	
R2040	On	07/05/2020	Bond Future	10.00	Call		0.00000	0.00000	0,010	13.39		0.00	0	2,60
R2040	On	07/05/2020	Bond Future	9.50	Put		25,462.37000	25.46237	20,696,340	13.39		0.00	0	
R2040	On	07/05/2020	Bond Future	9.50	Call		0.00000	0.00000	0,000	13.39		0.00	0	2,60
R2040	On	07/05/2020	Bond Future	11.10	Call		0.03000	0.00003	15,740	13.39		0.00	0	40
R2040	On	07/05/2020	Bond Future	12.70	Put		3,740.52000	3.74052	800,240	13.44		0.00	0	
R2040	On	07/05/2020	Bond Future	12.70	Call		431.64000	0.43164	2,257,390	13.44		0.00	0	30
R2040	On	07/05/2020	Bond Future	9.85	Put		22,546.85000	22.54685	17,780,820	13.39		0.00	0	
R2040	On	07/05/2020	Bond Future	9.85	Call		0.00000	0.00000	0,000	13.39		0.00	0	7,50
R2040	On	07/05/2020	Bond Future	10.15	Put		20,157.76000	20.15776	15,391,770	13.39		0.00	0	
R2040	On	07/05/2020	Bond Future	9.73	Put		23,530.53000	23.53053	18,764,500	13.39		0.00	0	
R2040	On	07/05/2020	Bond Future	12.20	Put		6,252.46000	6.25246	2,250,520	13.39		0.00	0	
R2040	On	07/05/2020	Bond Future	12.20	Call		69.07000	0.06907	833,160	13.39		0.00	0	30
R2040	On	07/05/2020	Bond Future	11.80	Put		8,629.48000	8.62948	4,126,110	13.39		0.00	0	
R2040	On	07/05/2020	Bond Future	11.80	Call		8.96000	0.00896	271,620	13.39		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		13,205.91000	13.20591	8,455,590	13.39	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Call		5.66000	0.00566	154,420	14.45	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Put		16,141.57000	16.14157	11,447,820	14.45	0.00	0	12,5
R2040	On	06/08/2020	Bond Future	11.26	Call		26.92000	0.02692	356,500	14.45	0.00	0	
R2040	On	06/08/2020	Bond Future	11.26	Put		13,341.43000	13.34143	8,828,500	14.45	0.00	0	5
R2040	On	06/08/2020	Bond Future	10.79	Call		4.57000	0.00457	135,100	14.45	0.00	0	
R2040	On	06/08/2020	Bond Future	10.79	Put		16,566.44000	16.56644	11,854,460	14.45	0.00	0	8
R2040	On	06/08/2020	Bond Future	9.57	Put		26,016.64000	26.01664	21,178,520	14.45	0.00	0	
R2040	On	06/08/2020	Bond Future	9.57	Call		0.02000	0.00002	4,410	14.45	0.00	0	8
R2040	On	06/08/2020	Bond Future	10.07	Put		21,951.17000	21.95117	17,129,700	14.45	0.00	0	
R2040	On	06/08/2020	Bond Future	10.07	Call		0.25000	0.00025	21,290	14.45	0.00	0	8
R2040	On	06/08/2020	Bond Future	10.03	Call		0.21000	0.00021	18,940	14.45	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Put		22,266.23000	22.26623	17,442,450	14.45	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Call		0.22000	0.00022	19,510	14.45	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Put		22,187.30000	22.18730	17,364,080	14.45	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Call		0.20000	0.00020	18,390	14.45	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Put		22,345.26000	22.34526	17,520,940	14.45	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Put		21,813.28000	21.81328	17,006,190	13.96	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Call		2.44000	0.00244	115,920	13.96	0.00	0	2,0
R2040	On	05/11/2020	Bond Future	11.70	Call		149.17000	0.14917	1,084,410	13.96	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		11,729.87000	11.72987	7,744,540	13.96	0.00	0	2,0
R2040	On	05/11/2020	Bond Future	10.00	Put		23,601.89000	23.60189	18,754,050	13.96	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		1.12000	0.00112	73,850	13.96	0.00	0	2,0
R2040	On	05/11/2020	Bond Future	11.50	Call		89.66000	0.08966	848,390	13.96	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		12,948.74000	12.94874	8,786,900	13.96	0.00	0	2,0
R2040	On	05/11/2020	Bond Future	9.73	Put		25,774.94000	25.77494	20,895,750	13.96	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		0.42000	0.00042	41,800	13.96	0.00	0	2,0
R2040	On	05/11/2020	Bond Future	9.50	Put		27,690.66000	27.69066	22,794,760	13.96	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		0.17000	0.00017	24,840	13.96	0.00	0	2,0
R2040	On	05/11/2020	Bond Future	10.31	Call		3.16000	0.00316	134,650	13.96	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		21,204.33000	21.20433	16,415,250	13.96	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		3.26000	0.00326	137,160	13.96	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		21,128.68000	21.12868	16,342,010	13.96	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		3.06000	0.00306	132,180	13.96	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		21,280.08000	21.28008	16,488,630	13.96	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Call		206.37000	0.20637	1,176,700	14.57	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		13,786.93000	13.78693	9,755,550	14.57	0.00	0	5
R2040	On	04/02/2021	Bond Future	11.74	Call		281.98000	0.28198	1,390,080	14.57	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		12,786.43000	12.78643	8,892,820	14.57	0.00	0	8
R2040	On	04/02/2021	Bond Future	9.49	Put		28,893.42000	28.89342	23,960,020	14.57	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/02/2021	Bond Future	9.49	Call		2.06000	0.00206	70,370	14.57	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		22,890.25000	22.89025	18,107,920	14.57	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		13.88000	0.01388	233,260	14.57	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		28,222.84000	28.22284	23,299,410	14.57	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		2.57000	0.00257	80,850	14.57	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		24,196.25000	24.19625	19,366,580	14.57	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		9.29000	0.00929	181,330	14.57	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.40	Call		19.95000	0.01995	292,710	14.57	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		21,689.76000	21.68976	16,960,810	14.57	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Call		20.39000	0.02039	296,800	14.57	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		21,615.64000	21.61564	16,890,340	14.57	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		20.85000	0.02085	300,930	14.57	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		21,541.64000	21.54164	16,820,010	14.57	0.00	0	
Total R2040 Option											0.00	0	53,18
Total For R2040											0.00	0	119,60
R2044	On	07/05/2020	Bond Future			12.43964	74.45335	13.32024	69.71737	14.68	1,489,067.00	20	83,50
R2044	On	06/08/2020	Bond Future			12.63339	71.27256	13.55513	66.46054	15.83	0.00	0	50
R2044	On	05/11/2020	Bond Future			12.81861	72.42403	13.78121	67.53446	15.26	0.00	0	
R2044	On	04/02/2021	Bond Future			13.01749	69.23670	14.02566	64.26646	15.97	0.00	0	
Total R2044 Future											1,489,067.00	20	84,00
R2044	On	07/05/2020	Bond Future	9.91	Put		22,183.46000	22.18346	17,447,480	13.96	0.00	0	
R2044	On	07/05/2020	Bond Future	9.91	Call		0.00000	0.00000	0,000	13.96	0.00	0	50
R2044	On	07/05/2020	Bond Future	11.02	Call		0.01000	0.00001	10,950	13.96	0.00	0	
R2044	On	07/05/2020	Bond Future	11.02	Put		13,724.08000	13.72408	8,999,040	13.96	0.00	0	50
R2044	On	07/05/2020	Bond Future	9.98	Put		21,606.92000	21.60692	16,870,950	13.96	0.00	0	
R2044	On	07/05/2020	Bond Future	9.98	Call		0.00000	0.00000	0,010	13.96	0.00	0	10
R2044	On	07/05/2020	Bond Future	11.09	Call		0.03000	0.00003	15,660	13.96	0.00	0	
R2044	On	07/05/2020	Bond Future	11.09	Put		13,236.23000	13.23623	8,515,880	13.96	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.26	Put		27,845.98000	27.84598	23,110,000	13.96	0.00	0	
R2044	On	07/05/2020	Bond Future	9.26	Call		0.00000	0.00000	0,000	13.96	0.00	0	50
R2044	On	07/05/2020	Bond Future	9.97	Put		21,688.91000	21.68891	16,952,940	13.96	0.00	0	
R2044	On	07/05/2020	Bond Future	9.97	Call		0.00000	0.00000	0,010	13.96	0.00	0	10
R2044	On	07/05/2020	Bond Future	10.81	Call		0.00000	0.00000	3,440	13.96	0.00	0	
R2044	On	07/05/2020	Bond Future	10.81	Put		15,218.35000	15.21835	10,485,810	13.96	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.33	Put		27,208.24000	27.20824	22,472,260	13.96	0.00	0	
R2044	On	07/05/2020	Bond Future	9.33	Call		0.00000	0.00000	0,000	13.96	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.81	Call		0.00000	0.00000	0,000	13.96	0.00	0	
R2044	On	07/05/2020	Bond Future	9.81	Put		23,017.92000	23.01792	18,281,940	13.96	0.00	0	
R2044	On	07/05/2020	Bond Future	9.79	Call		0.00000	0.00000	0,000	13.96	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	07/05/2020	Bond Future	9.79	Put		23,186.35000	23.18635	18,450,370	13.96	0.00	0	
R2044	On	07/05/2020	Bond Future	9.45	Put		26,131.12000	26.13112	21,395,140	13.96	0.00	0	
R2044	On	07/05/2020	Bond Future	9.45	Call		0.00000	0.00000	0,000	13.96	0.00	0	12
R2044	On	07/05/2020	Bond Future	9.80	Call		0.00000	0.00000	0,000	13.96	0.00	0	
R2044	On	07/05/2020	Bond Future	9.80	Put		23,102.07000	23.10207	18,366,090	13.96	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Put		28,063.29000	28.06329	23,253,350	15.09	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Call		0.01000	0.00001	2,090	15.09	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.98	Put		22,747.58000	22.74758	17,952,160	15.09	0.00	0	
R2044	On	06/08/2020	Bond Future	9.98	Call		0.17000	0.00017	16,770	15.09	0.00	0	60
R2044	On	06/08/2020	Bond Future	11.09	Call		14.69000	0.01469	266,000	15.09	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Put		23,737.22000	23.73722	18,936,680	15.09	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Put		15,522.13000	15.52213	10,893,180	15.09	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.87	Call		0.10000	0.00010	11,950	15.09	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put		23,654.05000	23.65405	18,853,880	15.09	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Call		0.11000	0.00011	12,330	15.09	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Put		23,571.02000	23.57102	18,771,220	15.09	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Call		0.10000	0.00010	11,580	15.09	0.00	0	
R2044	On	06/08/2020	Bond Future	11.09	Put		14,408.12000	14.40812	9,847,410	15.09	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.01	Put		31,298.06000	31.29806	26,486,570	15.09	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Call		0.00000	0.00000	0,530	15.09	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.66	Put		25,427.66000	25.42766	20,621,650	15.09	0.00	0	
R2044	On	06/08/2020	Bond Future	9.66	Call		0.03000	0.00003	6,040	15.09	0.00	0	14
R2044	On	06/08/2020	Bond Future	10.93	Call		7.95000	0.00795	191,020	15.09	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call		28.54000	0.02854	478,970	14.54	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put		15,718.70000	15.71870	11,279,560	14.54	0.00	0	52
R2044	On	05/11/2020	Bond Future	10.04	Put		23,337.89000	23.33789	18,528,210	14.54	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call		1.29000	0.00129	81,180	14.54	0.00	0	52
R2044	On	05/11/2020	Bond Future	9.34	Put		29,307.61000	29.30761	24,434,580	14.54	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put		20,969.36000	20.96936	16,221,680	14.54	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put		13,585.62000	13.58562	9,376,390	14.54	0.00	0	56
R2044	On	05/11/2020	Bond Future	10.35	Call		3.67000	0.00367	148,160	14.54	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put		20,892.27000	20.89227	16,147,190	14.54	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call		3.79000	0.00379	150,920	14.54	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put		20,815.31000	20.81531	16,072,870	14.54	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call		3.56000	0.00356	145,450	14.54	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call		1.20000	0.00120	77,930	14.54	0.00	0	1,82
R2044	On	05/11/2020	Bond Future	9.29	Put		29,759.20000	29.75920	24,884,210	14.54	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call		0.07000	0.00007	14,650	14.54	0.00	0	56
R2044	On	05/11/2020	Bond Future	9.96	Put		23,988.12000	23.98812	19,166,420	14.54	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call		0.97000	0.00097	68,840	14.54	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	Op Intere
R2044	On	05/11/2020	Bond Future	11.38	Call		67.21000	0.06721	747,550	14.54	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call		0.39000	0.00039	40,960	14.54	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.97	Put		23,906.40000	23.90640	19,086,120	14.54	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		1.00000	0.00100	70,290	14.54	0.00	0	5
R2044	On	05/11/2020	Bond Future	8.87	Put		33,694.76000	33.69476	28,809,890	14.54	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		0.01000	0.00001	4,710	14.54	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	10.02	Put		23,499.70000	23.49970	18,686,860	14.54	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call		0.08000	0.00008	16,620	14.54	0.00	0	5
R2044	On	05/11/2020	Bond Future	11.17	Call		37.67000	0.03767	561,230	14.54	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put		14,969.88000	14.96988	10,603,870	14.54	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call		77.32000	0.07732	797,970	14.54	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put		13,265.39000	13.26539	9,096,470	14.54	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put		25,987.32000	25.98732	21,138,320	14.54	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call		18.58000	0.01858	269,260	15.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		21,950.21000	21.95021	17,230,650	15.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		19.01000	0.01901	273,170	15.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		21,873.84000	21.87384	17,157,760	15.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		18.16000	0.01816	265,390	15.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		22,026.70000	22.02670	17,303,690	15.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		51.80000	0.05180	515,040	15.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		18,422.31000	18.42231	13,915,310	15.01	0.00	0	4
R2044	On	04/02/2021	Bond Future	10.29	Call		15.81000	0.01581	243,110	15.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		22,488.25000	22.48825	17,745,310	15.01	0.00	0	4
R2044	On	04/02/2021	Bond Future	9.66	Put		27,607.47000	27.60747	22,722,210	15.01	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		3.21000	0.00321	88,190	15.01	0.00	0	4
R2044	On	04/02/2021	Bond Future	10.04	Put		24,459.44000	24.45944	19,646,520	15.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		8.67000	0.00867	165,990	15.01	0.00	0	
Total R2044 Option											0.00	0	18,15
Total For R2044											1,489,067.00	20	102,15
R2048	On	07/05/2020	Bond Future			12.40927	73.26796	13.28917	68.51456	14.91	24,324,962.72	332	101,9
R2048	On	06/08/2020	Bond Future			12.59285	74.45220	13.51360	69.62245	15.07	0.00	0	5
R2048	On	05/11/2020	Bond Future			12.77946	71.22421	13.74258	66.31663	15.50	0.00	0	
R2048	On	04/02/2021	Bond Future			12.98002	72.39924	13.99029	67.41068	15.17	0.00	0	
Total R2048 Future											24,324,962.72	332	102,47
R2048	On	07/05/2020	Bond Future	9.78	Call		0.00000	0.00000	0,000	14.17	0.00	0	
R2048	On	07/05/2020	Bond Future	9.78	Put		23,419.49000	23.41949	18,666,090	14.17	0.00	0	
R2048	On	07/05/2020	Bond Future	9.79	Call		0.00000	0.00000	0,000	14.17	0.00	0	
R2048	On	07/05/2020	Bond Future	9.79	Put		23,332.52000	23.33252	18,579,120	14.17	0.00	0	
R2048	On	07/05/2020	Bond Future	9.77	Call		0.00000	0.00000	0,000	14.17	0.00	0	

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		23,506.59000	23.50659	18,753,190	14.17	0.00	0	
R2048	On	07/05/2020	Bond Future	10.20	Call		0.00000	0.00000	0,050	14.17	0.00	0	
R2048	On	07/05/2020	Bond Future	10.20	Put		19,888.34000	19.88834	15,134,990	14.17	0.00	0	30
R2048	On	07/05/2020	Bond Future	10.70	Call		0.00000	0.00000	1,850	14.17	0.00	0	
R2048	On	07/05/2020	Bond Future	10.70	Put		15,988.84000	15.98884	11,237,290	14.17	0.00	0	30
R2048	On	07/05/2020	Bond Future	9.69	Put		24,208.71000	24.20871	19,455,310	14.17	0.00	0	
R2048	On	07/05/2020	Bond Future	9.69	Call		0.00000	0.00000	0,000	14.17	0.00	0	30
R2048	On	06/08/2020	Bond Future	12.25	Put		7,262.67000	7.26267	3,717,710	14.35	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Call		463.24000	0.46324	1,748,030	14.35	0.00	0	8
R2048	On	06/08/2020	Bond Future	11.80	Put		9,710.05000	9.71005	5,656,170	14.35	0.00	0	4
R2048	On	06/08/2020	Bond Future	11.80	Call		167.98000	0.16798	943,850	14.35	0.00	0	4
R2048	On	06/08/2020	Bond Future	11.10	Put		14,217.19000	14.21719	9,643,270	14.35	0.00	0	4
R2048	On	06/08/2020	Bond Future	11.10	Call		16.83000	0.01683	272,660	14.35	0.00	0	4
R2048	On	06/08/2020	Bond Future	12.75	Put		5,096.75000	5.09675	2,162,000	14.39	0.00	0	
R2048	On	06/08/2020	Bond Future	12.75	Call		1,137.24000	1.13724	3,032,240	14.39	0.00	0	8
R2048	On	06/08/2020	Bond Future	10.35	Put		19,793.79000	19.79379	15,008,190	14.35	0.00	0	
R2048	On	06/08/2020	Bond Future	10.35	Call		0.92000	0.00092	45,070	14.35	0.00	0	6
R2048	On	06/08/2020	Bond Future	11.85	Put		9,418.56000	9.41856	5,415,590	14.35	0.00	0	
R2048	On	06/08/2020	Bond Future	11.85	Call		190.48000	0.19048	1,017,260	14.35	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Put		13,871.20000	13.87120	9,322,690	14.35	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Call		20.58000	0.02058	301,820	14.35	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Put		15,997.47000	15.99747	11,319,930	14.35	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Call		6.55000	0.00655	158,760	14.35	0.00	0	6
R2048	On	06/08/2020	Bond Future	9.25	Put		29,336.22000	29.33622	24,507,520	14.35	0.00	0	
R2048	On	06/08/2020	Bond Future	9.25	Call		0.00000	0.00000	1,050	14.35	0.00	0	20,6
R2048	On	06/08/2020	Bond Future	9.00	Put		31,762.18000	31.76218	26,932,790	14.35	0.00	0	
R2048	On	06/08/2020	Bond Future	9.00	Call		0.00000	0.00000	0,360	14.35	0.00	0	3,0
R2048	On	06/08/2020	Bond Future	10.19	Call		0.46000	0.00046	28,520	14.35	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Put		21,076.13000	21.07613	16,274,440	14.35	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Call		0.48000	0.00048	29,370	14.35	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Put		20,994.99000	20.99499	16,194,130	14.35	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Call		0.44000	0.00044	27,690	14.35	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Put		21,157.39000	21.15739	16,354,890	14.35	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Call		1.37000	0.00137	80,070	14.76	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		23,412.40000	23.41240	18,583,520	14.76	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		1.27000	0.00127	76,780	14.76	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		23,578.87000	23.57887	18,746,800	14.76	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call		1.32000	0.00132	78,410	14.76	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		23,495.56000	23.49556	18,665,070	14.76	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		25.39000	0.02539	303,930	14.25	0.00	0	

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	Bond Future	10.48	Put			21,053.59000	21.05359	16,343,570	14.25	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call			24.27000	0.02427	295,130	14.25	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put			21,207.38000	21.20738	16,489,680	14.25	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call			24.82000	0.02482	299,510	14.25	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put			21,130.41000	21.13041	16,416,540	14.25	0.00	0	
Total R2048 Option												0.00	0	28,38
Total For R2048												24,324,962.72	332	130,86
R208	On	07/05/2020	Bond Future			4.82820	102.41354	4.64491	102.57302		0.62	0.00	0	29,6
R208	On	06/08/2020	Bond Future			4.15916	104.06890	3.90106	104.23168		0.41	0.00	0	
R208	On	05/11/2020	Bond Future			2.59277	102.34987	2.17026	102.51554		0.16	0.00	0	
Total R208 Future												0.00	0	29,6
R208	On	07/05/2020	Bond Future	4.81	Call			177.09000	0.17709	83,330	0.65	0.00	0	
R208	On	07/05/2020	Bond Future	4.81	Put			33.42000	0.03342	99,140	0.65	0.00	0	
R208	On	07/05/2020	Bond Future	4.82	Call			183.28000	0.18328	88,200	0.65	0.00	0	
R208	On	07/05/2020	Bond Future	4.82	Put			30.92000	0.03092	95,320	0.65	0.00	0	
R208	On	07/05/2020	Bond Future	4.80	Call			171.02000	0.17102	78,600	0.64	0.00	0	
R208	On	07/05/2020	Bond Future	4.80	Put			36.05000	0.03605	103,110	0.64	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Call			1,038.28000	1.03828	875,640	0.49	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Put			0.06000	0.00006	0,200	0.49	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Call			1,044.48000	1.04448	881,830	0.49	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Put			0.06000	0.00006	0,190	0.49	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Call			1,032.08000	1.03208	869,460	0.49	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Put			0.06000	0.00006	0,220	0.49	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call			1,014.77000	1.01477	849,100	0.21	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put			0.00000	0.00000	0,000	0.21	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call			1,018.62000	1.01862	852,950	0.21	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put			0.00000	0.00000	0,000	0.21	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call			1,010.92000	1.01092	845,250	0.21	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put			0.00000	0.00000	0,000	0.21	0.00	0	
Total R208 Option												0.00	0	
Total For R208												0.00	0	29,6
R209	On	07/05/2020	Bond Future			12.32538	58.78196	13.12662	55.26496		16.92	17,634,588.00	300	72,0
R209	On	06/08/2020	Bond Future			12.51087	59.73208	13.34469	56.15863		17.15	0.00	0	20
R209	On	05/11/2020	Bond Future			12.69725	57.54888	13.56488	53.91782		17.64	0.00	0	
R209	On	04/02/2021	Bond Future			12.89254	58.49831	13.79624	54.80735		16.60	0.00	0	
Total R209 Future												17,634,588.00	300	72,24
R209	On	07/05/2020	Bond Future	9.46	Call			0.00000	0.00000	0,020	16.98	0.00	0	
R209	On	07/05/2020	Bond Future	9.46	Put			19,322.48000	19.32248	15,805,500	16.98	0.00	0	
R209	On	07/05/2020	Bond Future	9.47	Call			0.00000	0.00000	0,020	16.98	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	07/05/2020	Bond Future	9.47	Put		19,256.90000	19.25690	15,739,920	16.98	0.00	0	
R209	On	07/05/2020	Bond Future	9.45	Call		0.00000	0.00000	0,020	16.98	0.00	0	
R209	On	07/05/2020	Bond Future	9.45	Put		19,388.14000	19.38814	15,871,160	16.98	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Call		0.00000	0.00000	0,000	17.26	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Put		53,266.03000	53.26603	49,692,580	17.26	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Call		0.00000	0.00000	0,000	17.26	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Put		53,157.70000	53.15770	49,584,250	17.26	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Call		0.00000	0.00000	0,000	17.26	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put		53,374.51000	53.37451	49,801,060	17.26	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call		2.44000	0.00244	206,070	17.34	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put		17,569.37000	17.56937	14,141,940	17.34	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call		2.51000	0.00251	209,020	17.34	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put		17,508.72000	17.50872	14,084,170	17.34	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call		2.36000	0.00236	203,150	17.34	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put		17,630.08000	17.63008	14,199,810	17.34	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call		13.07000	0.01307	276,730	15.54	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		17,856.05000	17.85605	14,428,750	15.54	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		13.37000	0.01337	280,230	15.54	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		17,796.60000	17.79660	14,372,500	15.54	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		12.78000	0.01278	273,280	15.54	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		17,915.58000	17.91558	14,485,120	15.54	0.00	0	
Total R209 Option											0.00	0	
Total For R209											17,634,588.00	300	72,24
R210	On	07/05/2020	Bond Future			166.32533	166.32533	165.71455	165.71455		0.00	0	1,93
R210	On	06/08/2020	Bond Future			169.05501	169.05501	168.43533	168.43533		0.00	0	
R210	On	05/11/2020	Bond Future			169.10308	169.10308	168.47370	168.47370		0.00	0	
R210	On	04/02/2021	Bond Future			171.93167	171.93167	171.29171	171.29171		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			162.46927	162.46927	161.57499	161.57499		0.00	0	6,7
R212	On	06/08/2020	Bond Future			162.84044	162.84044	161.93256	161.93256		0.00	0	
R212	On	05/11/2020	Bond Future			165.50865	165.50865	164.58625	164.58625		0.00	0	
R212	On	04/02/2021	Bond Future			165.94759	165.94759	165.00974	165.00974		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			12.02467	71.42876	12.72550	68.25272	13.58	0.00	0	16,71
R213	On	06/08/2020	Bond Future			12.23113	72.58329	12.96239	69.35642	13.78	0.00	0	30
R213	On	05/11/2020	Bond Future			12.44384	70.21116	13.20670	66.93236	14.10	0.00	0	
R213	On	04/02/2021	Bond Future			12.67409	71.36947	13.47180	68.03658	13.38	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 Future												0.00	0	17,07
R213	On	07/05/2020	Bond Future	9.02	Call		0.00000	0.00000	0,000	13.48		0.00	0	
R213	On	07/05/2020	Bond Future	9.02	Put		19,370.56000	19.37056	16,194,520	13.48		0.00	0	
R213	On	07/05/2020	Bond Future	9.00	Call		0.00000	0.00000	0,000	13.48		0.00	0	
R213	On	07/05/2020	Bond Future	9.00	Put		19,494.28000	19.49428	16,318,240	13.48		0.00	0	
R213	On	07/05/2020	Bond Future	9.01	Call		0.00000	0.00000	0,000	13.48		0.00	0	
R213	On	07/05/2020	Bond Future	9.01	Put		19,432.39000	19.43239	16,256,350	13.48		0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Put		18,463.73000	18.46373	15,261,440	13.71		0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Call		0.11000	0.00011	23,570	13.71		0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put		18,582.68000	18.58268	15,379,270	13.71		0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Call		0.12000	0.00012	24,130	13.71		0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put		18,523.18000	18.52318	15,320,320	13.71		0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call		0.12000	0.00012	24,700	13.71		0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put		17,702.42000	17.70242	14,564,570	13.77		0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call		1.24000	0.00124	144,300	13.77		0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put		17,645.23000	17.64523	14,509,490	13.77		0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call		1.29000	0.00129	146,480	13.77		0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put		17,588.10000	17.58810	14,454,490	13.77		0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call		1.20000	0.00120	142,150	13.77		0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		3.46000	0.00346	140,250	12.54		0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		19,757.91000	19.75791	16,561,810	12.54		0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call		3.55000	0.00355	142,180	12.54		0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put		19,700.47000	19.70047	16,506,210	12.54		0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		3.64000	0.00364	144,130	12.54		0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		19,643.09000	19.64309	16,450,690	12.54		0.00	0	
Total R213 Option												0.00	0	
Total For R213												0.00	0	17,07
R214	On	07/05/2020	Bond Future			12.38169	57.67741	13.25479	53.84490	17.43		0.00	0	21,60
R214	On	06/08/2020	Bond Future			12.55908	58.60966	13.46934	54.71562	17.64		0.00	0	30
R214	On	05/11/2020	Bond Future			12.73913	56.26505	13.68772	52.30822	18.17		0.00	0	
R214	On	04/02/2021	Bond Future			12.93190	57.19330	13.92279	53.17118	17.11		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	0,070	17.56		0.00	0	
R214	On	07/05/2020	Bond Future	9.76	Put		18,636.97000	18.63697	14,804,530	17.56		0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Call		0.00000	0.00000	0,070	17.56		0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Put		18,569.04000	18.56904	14,736,600	17.56		0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Call		0.00000	0.00000	0,060	17.56		0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Put		18,705.00000	18.70500	14,872,550	17.56		0.00	0	
R214	On	07/05/2020	Bond Future	9.31	Put		21,801.96000	21.80196	17,969,450	17.56		0.00	0	

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	17.56	0.00	0	1,21
R214	On	07/05/2020	Bond Future	9.91	Put		17,628.62000	17.62862	13,796,290	17.56	0.00	0	
R214	On	07/05/2020	Bond Future	9.91	Call		0.00000	0.00000	0,180	17.56	0.00	0	1,21
R214	On	07/05/2020	Bond Future	10.66	Call		0.01000	0.00001	9,430	17.56	0.00	0	
R214	On	07/05/2020	Bond Future	10.66	Put		12,910.06000	12.91006	9,086,970	17.56	0.00	0	1,21
R214	On	06/08/2020	Bond Future	9.98	Call		0.53000	0.00053	57,810	17.74	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put		18,036.11000	18.03611	14,199,350	17.74	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call		0.56000	0.00056	59,110	17.74	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put		17,970.52000	17.97052	14,135,030	17.74	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call		0.51000	0.00051	56,550	17.74	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put		18,101.81000	18.10181	14,263,810	17.74	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call		3.96000	0.00396	248,410	17.77	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		17,172.92000	17.17292	13,460,540	17.77	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		4.08000	0.00408	252,020	17.77	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		17,110.05000	17.11005	13,401,160	17.77	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		3.84000	0.00384	244,850	17.77	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		17,235.89000	17.23589	13,520,070	17.77	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		17.49000	0.01749	322,230	16.01	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		17,653.07000	17.65307	13,935,690	16.01	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		17.88000	0.01788	326,350	16.01	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		17,591.19000	17.59119	13,877,540	16.01	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		17.10000	0.01710	318,150	16.01	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		17,715.03000	17.71503	13,993,960	16.01	0.00	0	
Total R214 Option											0.00	0	3,71
Total For R214											0.00	0	25,61
Total for Bond											1,858,811,736.88	19,044	1,452,51
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			608.29300	608.29300	581.71600	581.71600				0.00	0	1,18
GOVI On 06/08/2020 GOVI			618.02000	618.02000	591.01900	591.01900				0.00	0	
GOVI On 05/11/2020 GOVI			628.10700	628.10700	600.66600	600.66600				0.00	0	
GOVI On 04/02/2021 GOVI			638.46900	638.46900	610.57600	610.57600				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			1,382,740.00000	138.27400	1,116,970,000			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			1,382,840.00000	138.28400	1,117,070,000			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			1,382,640.00000	138.26400	1,116,870,000			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			1,371,110.00000	137.11100	1,101,100,000			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			1,371,210.00000	137.12100	1,101,200,000			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			1,371,010.00000	137.10100	1,101,000,000			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			1,371,740.00000	137.17400	1,097,330,000			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			1,371,840.00000	137.18400	1,097,430,000			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			1,371,640.00000	137.16400	1,097,230,000			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			1,403,740.00000	140.37400	1,124,810,000			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			1,403,840.00000	140.38400	1,124,910,000			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			1,403,640.00000	140.36400	1,124,710,000			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			625.19300	625.19300	609.92200	609.92200				0.00	0	
AL37 On 06/08/2020 Index Future			635.19000	635.19000	619.67700	619.67700				0.00	0	
AL37 On 05/11/2020 Index Future			645.55800	645.55800	629.79200	629.79200				0.00	0	
AL37 On 04/02/2021 Index Future			656.20800	656.20800	640.18200	640.18200				0.00	0	

Contract 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			678.09300	678.09300	650.33400	650.33400				0.00	0	
AL7T On 06/08/2020 Index Future			688.93500	688.93500	660.73400	660.73400				0.00	0	
AL7T On 05/11/2020 Index Future			700.18100	700.18100	671.51900	671.51900				0.00	0	
AL7T On 04/02/2021 Index Future			711.73200	711.73200	682.59800	682.59800				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 07/05/2020 Index Future			615.86900	615.86900	588.88900	588.88900				0.00	0	20
ALBI On 06/08/2020 Index Future			625.71600	625.71600	598.30700	598.30700				0.00	0	
ALBI On 05/11/2020 Index Future			635.93000	635.93000	608.07300	608.07300				0.00	0	
ALBI On 04/02/2021 Index Future			646.42100	646.42100	618.10500	618.10500				0.00	0	
Total ALBI Future										0.00	0	20
Total For ALBI										0.00	0	20
IGOV On 07/05/2020 Index Future			223.31200	223.31200	218.52100	218.52100				0.00	0	98
IGOV On 06/08/2020 Index Future			226.93800	226.93800	222.06900	222.06900				0.00	0	
IGOV On 05/11/2020 Index Future			230.69600	230.69600	225.74700	225.74700				0.00	0	
IGOV On 04/02/2021 Index Future			234.55500	234.55500	229.52300	229.52300				0.00	0	
Total IGOV Future										0.00	0	98
Total For IGOV										0.00	0	98
Total for Index										0.00	0	1,18
5Y STN On 21/12/2021 Interest Rate Swap			92.77000	92.77000	92.74000	92.74000				0.00	0	8
Total 5Y STND Future										0.00	0	8
Total For 5Y STND										0.00	0	8
Total for Interest Rate Swap										0.00	0	8
Total for Derivatives :										1,858,811,736.88	19,044	1,454,98
AA06 On 15/04/2021 Spot Bond				101.38476		101.32508				0.00	0	
Total AA06 SPOT										0.00	0	
Total For AA06										0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			8.04500	105.74203	8.32000	105.39888				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
AB01/R On 24/11/2020 Spot Bond			10.00000	104.05000	10.00000	103.96800				0.00	0	

Contract 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	100.72501	11.37000	100.63537				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	100.84543	11.81000	100.75114				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	53.12847	100.00000	52.77457				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	41.33055	100.00000	41.05524				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	104.25700	10.00000	104.17600				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			5.95000	276.99459	5.95000	276.79083				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond				100.51895		100.46927				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond				101.62849		101.57040				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF007 On 01/12/2030 Spot Bond				100.81871		100.76196				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				100.54935		100.49556				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				101.22937		101.18469				0.00	560,000,000	560,000,000
Total ABFN13 SPOT										0.00	560,000,000	560,000,000
Total For ABFN13										0.00	560,000,000	560,000,000
ABFN1: On 14/05/2022 Spot Bond				102.22124		102.17113				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2020 Spot Bond				101.51401		101.46594				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN1: On 11/11/2022 Spot Bond				102.07979		102.02776				0.00	560,000,000	560,000,000
Total ABFN16 SPOT										0.00	560,000,000	560,000,000
Total For ABFN16										0.00	560,000,000	560,000,000
ABFN1: On 26/09/2023 Spot Bond				102.17785		102.12121				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2020 Spot Bond				100.87790		100.83164				0.00	0	
Total ABFN20 SPOT										0.00	0	
Total For ABFN20										0.00	0	
ABFN2: On 30/05/2022 Spot Bond				101.71818		101.66933				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond				102.82477		102.76687				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond				104.73349		104.63821				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2020 Spot Bond				101.83938		101.78922				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2: On 17/10/2024 Spot Bond				103.09003		103.02756				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond				104.72312		104.61696				0.00	0	

Contract 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				101.12976		101.08365				0.00	140,000,000	70,000,00
Total ABFN27 SPOT										0.00	140,000,000	70,000,00
Total For ABFN27										0.00	140,000,000	70,000,00
ABFN2 On 29/08/2023 Spot Bond				100.96401		100.91395				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond				101.05566		101.00305				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond				101.41138		101.35100				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond				101.00250		100.95311				0.00	200,000,000	100,000,00
Total ABFN31 SPOT										0.00	200,000,000	100,000,00
Total For ABFN31										0.00	200,000,000	100,000,00
ABFN3 On 15/11/2023 Spot Bond				101.19036		101.13886				0.00	1,180,000,000	
Total ABFN32 SPOT										0.00	1,180,000,000	
Total For ABFN32										0.00	1,180,000,000	
ABFN3 On 15/11/2024 Spot Bond				101.70099		101.64699				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond				101.32424		101.27401				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond				101.33670		101.28434				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond				101.06873		101.01679				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond				102.72567		102.65040				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				101.48342		101.42890				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond				100.44562		100.39919				0.00	0	442,000,00
Total ABFN39 SPOT										0.00	0	442,000,00
Total For ABFN39										0.00	0	442,000,00
ABFN4 On 16/09/2024 Spot Bond				100.29918		100.44110				0.00	520,000,000	260,000,00
Total ABFN40 SPOT										0.00	520,000,000	260,000,00
Total For ABFN40										0.00	520,000,000	260,000,00
ABFN4 On 16/09/2026 Spot Bond				99.67195		99.63036				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond				99.41900		99.38524				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond				101.70597		101.65222				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond				101.73499		101.68008				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond				101.75582		101.70009				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABJ01 On 03/12/2024 Spot Bond				100.91446		100.84485				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond				101.25479		101.18207				0.00	0	200,000,00
Total ABK12 SPOT										0.00	0	200,000,00
Total For ABK12										0.00	0	200,000,00
ABK6 On 05/06/2020 Spot Bond				101.04428		100.99753				0.00	800,000,000	400,000,00
Total ABK6 SPOT										0.00	800,000,000	400,000,00
Total For ABK6										0.00	800,000,000	400,000,00
ABK8 On 03/06/2021 Spot Bond				100.42980		100.36687				0.00	0	50,000,00
Total ABK8 SPOT										0.00	0	50,000,00

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 ABK8										0.00	0	50,000,00
ABKI02 On 05/06/2020 Spot Bond			6.90000	154.20337	7.21000	153.98740				0.00	0	
Total ABKI02 SPOT										0.00	0	
Total For ABKI02										0.00	0	
ABKI02 On 05/06/2020 Spot Bond			100.00000	104.60845	100.00000	103.86051				0.00	0	
Total ABKI02/R212 SPOT										0.00	0	
Total For ABKI02/R212										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			6.60000	137.48371	6.91000	136.75984				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	39.39949	100.00000	39.12850				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			9.85000	120.28932	10.55000	117.35198				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	11.88018	100.00000	11.79889				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond				94.51980		94.38000				0.00	0	911,500,00
Total ABKS1 SPOT										0.00	0	911,500,00
Total For ABKS1										0.00	0	911,500,00
ABN05 On 18/04/2021 Spot Bond			5.26000	206.85297	5.26000	206.71217				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			6.05000	122.46295	6.75000	118.61284				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			6.40000	154.00633	6.45000	153.35532				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			6.20000	177.70845	6.75000	168.07447				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.88500	97.77705	9.16000	97.02849				0.00	0	

Contract 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			12.00500	96.01691	12.55500	93.58326				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			7.54500	99.22775	7.82000	98.90669				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			12.55000	93.69763	13.10000	91.33815				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			7.79000	101.33711	8.06500	105.70438				0.00	0	620,000,00
Total ABS11 SPOT										0.00	0	620,000,00
Total For ABS11										0.00	0	620,000,00
ABS12 On 14/05/2020 Spot Bond			7.47500	103.67456	7.75000	103.57439				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.45655	9.20000	103.37925				0.00	0	
Total ABS12/R207 SPOT										0.00	0	
Total For ABS12/R207										0.00	0	
ABS13 On 14/05/2022 Spot Bond			8.25000	106.34798	8.52500	105.74133				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			7.60000	104.56503	7.87500	104.33446			316,403,200,000,000.00	41,632,000,000	20,816,000,00	
Total ABS14 SPOT									16,403,200,000,000.00	41,632,000,000	20,816,000,00	
Total For ABS14									16,403,200,000,000.00	41,632,000,000	20,816,000,00	
ABS15 On 11/11/2022 Spot Bond			8.17500	107.41536	8.45000	106.69389			0.00	0	0	
Total ABS15 SPOT									0.00	0	0	
Total For ABS15									0.00	0	0	
ABS16 On 11/11/2025 Spot Bond			10.80000	102.30107	11.35000	99.99405			0.00	0	0	
Total ABS16 SPOT									0.00	0	0	
Total For ABS16									0.00	0	0	
ABS17 On 11/11/2027 Spot Bond			11.35000	100.48230	11.90000	97.74750			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			8.12500	105.22595	8.40000	104.31304				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS6 On 01/06/2020 Spot Bond			6.59500	102.92835	8.20000	102.57902			424,981,800,000,000.00	64,440,000,000	76,220,000,000	
Total ABS6 SPOT									14,981,800,000,000.00	64,440,000,000	76,220,000,000	
Total For ABS6									14,981,800,000,000.00	64,440,000,000	76,220,000,000	
ABS7 On 11/09/2026 Spot Bond			11.05000	90.25830	11.60000	87.88999				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.66491	100.00000	9.60122				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.78000	287.72053	4.78000	287.53575				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			3.90000	159.85829	4.21000	158.89271				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			13.45000	94.35505	14.00000	92.61255				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ACIF1U SPOT										0.00	0	

Contract Details	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	104.25700	10.00000	104.17600				0.00	0	
Total ACL089/JIBAR SPOT										0.00	0	
Total For ACL089/JIBAR										0.00	0	
ACL097 On 20/12/2025 Spot Bond				100.20296		100.14474				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL09€ On 20/12/2025 Spot Bond				100.19761		100.14101				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond				275.42169		275.42169				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL12€ On 20/09/2021 Spot Bond				275.54806		275.54806				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL12€ On 20/09/2021 Spot Bond				100.19109		100.13646				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14€ On 25/11/2020 Spot Bond			10.00000	104.25700	10.00000	104.17600				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL14€ On 20/12/2021 Spot Bond				100.19192		100.13704				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18€ On 20/09/2022 Spot Bond				99.47463		99.41833				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond				100.38914		100.33725				0.00	0	
Total ACL187 SPOT										0.00	0	
Total For ACL187										0.00	0	
ACL18€ On 20/09/2020 Spot Bond				100.19637		100.14012				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	
ACL19€ On 20/09/2022 Spot Bond				100.19728		100.14078				0.00	0	

Contract 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				100.19728		100.14078				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond				100.20187		100.14401				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond				100.20187		100.14401				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond				184.98913		184.98913				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond				187.28282		187.28282				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL214 On 20/09/2020 Spot Bond				98.86649		98.79179				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	
ACL217 On 20/12/2023 Spot Bond				100.18871		100.13484				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL218 On 11/05/2020 Spot Bond				101.25505		101.19658				0.00	0	
Total ACL218 SPOT										0.00	0	
Total For ACL218										0.00	0	
ACL220 On 26/01/2021 Spot Bond				101.57164		101.51223				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond				100.18760		100.13401				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond				100.18356		100.13120				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				100.92668		100.87812			0.00	0	350,000,00
Total AECI01 SPOT									0.00	0	350,000,00
Total For AECI01									0.00	0	350,000,00
AECI02 On 11/09/2023 Spot Bond				102.27357		102.22165			0.00	0	
Total AECI02 SPOT									0.00	0	
Total For AECI02									0.00	0	
AECI03 On 21/11/2022 Spot Bond				100.97081		100.91862			0.00	0	
Total AECI03 SPOT									0.00	0	
Total For AECI03									0.00	0	
AECI04 On 21/11/2023 Spot Bond				100.97596		100.92337			0.00	0	
Total AECI04 SPOT									0.00	0	
Total For AECI04									0.00	0	
AGL01 On 29/11/2023 Spot Bond				100.90450		100.84539			0.00	0	
Total AGL01 SPOT									0.00	0	
Total For AGL01									0.00	0	
AGL02 On 11/04/2024 Spot Bond				102.85044		102.78484			0.00	0	
Total AGL02 SPOT									0.00	0	
Total For AGL02									0.00	0	
AGL03 On 17/05/2025 Spot Bond				100.30085		101.27521			0.00	0	
Total AGL03 SPOT									0.00	0	
Total For AGL03									0.00	0	
AGT01 On 10/10/2023 Spot Bond				104.94881		104.86487			0.00	0	750,000,00
Total AGT01 SPOT									0.00	0	750,000,00
Total For AGT01									0.00	0	750,000,00
AGT02 On 28/11/2024 Spot Bond				103.44598		103.36239			0.00	0	100,000,00
Total AGT02 SPOT									0.00	0	100,000,00
Total For AGT02									0.00	0	100,000,00
AGT03 On 05/06/2025 Spot Bond				103.71155		103.62507			0.00	0	38,000,00
Total AGT03 SPOT									0.00	0	38,000,00
Total For AGT03									0.00	0	38,000,00
AHF2A: On 18/07/2021 Spot Bond				101.63800		101.57948			0.00	0	
Total AHF2A3 SPOT									0.00	0	
Total For AHF2A3									0.00	0	
AHF2B: On 18/07/2021 Spot Bond				101.42357		101.36513			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				101.59661		101.53070			0.00	0	
Total AHF2C3 SPOT									0.00	0	
Total For AHF2C3									0.00	0	
AHF3A On 18/04/2022 Spot Bond				101.60941		101.55214			0.00	0	
Total AHF3A5 SPOT									0.00	0	
Total For AHF3A5									0.00	0	
AHF3A On 18/04/2022 Spot Bond				101.59986		101.54300			0.00	0	
Total AHF3A6 SPOT									0.00	0	
Total For AHF3A6									0.00	0	
AHF3B On 18/04/2022 Spot Bond				101.70487		101.64344			0.00	0	
Total AHF3B4 SPOT									0.00	0	
Total For AHF3B4									0.00	0	
AHF3B On 18/04/2022 Spot Bond				101.80985		101.74385			0.00	0	
Total AHF3B5 SPOT									0.00	0	
Total For AHF3B5									0.00	0	
AHF3C On 18/04/2022 Spot Bond				102.15322		102.07222			0.00	0	
Total AHF3C4 SPOT									0.00	0	
Total For AHF3C4									0.00	0	
AHF3C On 18/04/2022 Spot Bond				102.25808		102.17249			0.00	0	
Total AHF3C5 SPOT									0.00	0	
Total For AHF3C5									0.00	0	
AHF5A On 21/08/2021 Spot Bond				101.69820		101.65079			0.00	0	490,000,00
Total AHF5A1 SPOT									0.00	0	490,000,00
Total For AHF5A1									0.00	0	490,000,00
AHF5A On 21/08/2023 Spot Bond				100.99039		100.93665			0.00	0	
Total AHF5A2 SPOT									0.00	0	
Total For AHF5A2									0.00	0	
AHF5A On 21/08/2023 Spot Bond			8.92500	103.70555	9.20000	102.82887			0.00	0	
Total AHF5A3 SPOT									0.00	0	
Total For AHF5A3									0.00	0	
AHF5B On 21/08/2023 Spot Bond				101.02120		100.96500			0.00	0	
Total AHF5B1 SPOT									0.00	0	
Total For AHF5B1									0.00	0	
AHF5C On 21/08/2023 Spot Bond				101.06226		101.00278			0.00	0	

Contract 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				101.34899		101.26655			0.00	0	
Total AHF5D1 SPOT									0.00	0	
Total For AHF5D1									0.00	0	
AHF6A On 21/08/2022 Spot Bond				101.40550		101.35519			0.00	5,140,000,000	2,770,000,000
Total AHF6A1 SPOT									0.00	5,140,000,000	2,770,000,000
Total For AHF6A1									0.00	5,140,000,000	2,770,000,000
AHF6A On 21/08/2024 Spot Bond				101.54856		101.49341			0.00	0	
Total AHF6A2 SPOT									0.00	0	
Total For AHF6A2									0.00	0	
AHF6B On 21/08/2024 Spot Bond				101.02114		100.96495			0.00	0	
Total AHF6B1 SPOT									0.00	0	
Total For AHF6B1									0.00	0	
AHF6C On 21/08/2024 Spot Bond				101.06218		101.00271			0.00	0	
Total AHF6C1 SPOT									0.00	0	
Total For AHF6C1									0.00	0	
AHF6D On 21/08/2024 Spot Bond				101.34881		101.26638			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	
AHL1A On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AHL1AU SPOT									0.00	0	
Total For AHL1AU									0.00	0	
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AHL1BU SPOT									0.00	0	
Total For AHL1BU									0.00	0	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		37,962,631,000,000.00		379,626,310	4,160,827,74
Total AHY2U SPOT								37,962,631,000,000.00		379,626,310	4,160,827,74
Total For AHY2U								37,962,631,000,000.00		379,626,310	4,160,827,74
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		521,028,556,600,000.00		5,210,285,566	5,210,285,56
Total AIG2U SPOT								521,028,556,600,000.00		5,210,285,566	5,210,285,56
Total For AIG2U								521,028,556,600,000.00		5,210,285,566	5,210,285,56

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			8.27500	113.93972	8.55000	113.08803				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.57500	105.40167	8.85000	104.37210				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			13.43500	84.56623	14.11500	81.35651				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.60500	158.46949	6.65500	157.82264				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				101.73764		101.67366				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF05 On 24/08/2020 Spot Bond				101.26181		101.21321				0.00	0	
Total APF05 SPOT										0.00	0	
Total For APF05										0.00	0	
APF06 On 24/08/2022 Spot Bond				101.45510		101.39963				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond				100.02850		100.03903				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond				101.09002		101.02657				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				101.63172		101.56946				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond				100.60162		100.54784				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond				100.45235		100.40446				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			6.45000	194.22689	7.00000	184.22465				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03L On 07/12/2033 Spot Bond			6.46500	173.04977	7.01500	163.72513				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN05L On 22/04/2020 Spot Bond				101.69706		101.63386				0.00	0	
Total ASN058 SPOT										0.00	0	
Total For ASN058										0.00	0	
ASN05L On 28/04/2020 Spot Bond				101.55865		101.49884				0.00	0	
Total ASN059 SPOT										0.00	0	
Total For ASN059										0.00	0	
ASN06L On 30/04/2020 Spot Bond				101.48931		101.43095				0.00	0	
Total ASN061 SPOT										0.00	0	
Total For ASN061										0.00	0	
ASN06L On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN064 SPOT										0.00	0	
Total For ASN064										0.00	0	
ASN07L On 20/06/2020 Spot Bond				100.22072		100.15709				0.00	535,999,400	178,666,400
Total ASN078 SPOT										0.00	535,999,400	178,666,400
Total For ASN078										0.00	535,999,400	178,666,400
ASN08L On 20/09/2020 Spot Bond				100.18026		100.12887				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				100.40286		100.35298				0.00	60,000,000	20,000,00
Total ASN083 SPOT										0.00	60,000,000	20,000,00
Total For ASN083										0.00	60,000,000	20,000,00
ASN08: On 03/09/2020 Spot Bond				101.50961		101.45882				0.00	0	
Total ASN084 SPOT										0.00	0	
Total For ASN084										0.00	0	
ASN08: On 01/10/2020 Spot Bond				99.00840		99.00840				0.00	0	
Total ASN087 SPOT										0.00	0	
Total For ASN087										0.00	0	
ASN09: On 16/10/2020 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN091 SPOT										0.00	0	
Total For ASN091										0.00	0	
ASN09: On 21/10/2020 Spot Bond				101.68124		101.61976				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09: On 10/11/2020 Spot Bond				101.25873		101.20149				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09: On 20/12/2020 Spot Bond				95.45958		95.45958				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN11: On 02/12/2020 Spot Bond				100.81295		100.75707				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11: On 07/03/2021 Spot Bond				100.64720		100.59275				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN11: On 10/12/2020 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12: On 20/12/2020 Spot Bond				100.25526		100.18121				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond				100.25259		100.17935				0.00	0	600,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN134 SPOT										0.00	0	600,000,00
Total For ASN134										0.00	0	600,000,00
ASN134: On 05/03/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN135: On 31/01/2022 Spot Bond			4.63000	157.81828	4.94000	156.85901				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN140: On 30/03/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN140: On 20/06/2020 Spot Bond				100.55060		100.50594				0.00	0	
Total ASN143 SPOT										0.00	0	
Total For ASN143										0.00	0	
ASN143: On 28/04/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN144: On 20/06/2021 Spot Bond				91.62481		91.62481				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN145: On 04/05/2021 Spot Bond				101.39634		101.33581				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN146: On 04/05/2021 Spot Bond				101.41218		101.35259				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN147: On 31/01/2022 Spot Bond			4.67500	157.69362	4.98500	156.73474				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN149: On 31/05/2021 Spot Bond				47.18280		47.18280				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN150: On 02/06/2021 Spot Bond				100.82803		100.77052				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			7.04000	147.35308	7.09000	146.72606				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond				101.27960		101.22036				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond				101.06722		101.01080				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond				100.71406		100.65954				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond				100.00000		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				100.21590		100.15383			0.00	0	
Total ASN181 SPOT									0.00	0	
Total For ASN181									0.00	0	
ASN19 On 12/06/2020 Spot Bond				100.55157		100.50035			0.00	0	
Total ASN190 SPOT									0.00	0	
Total For ASN190									0.00	0	
ASN19 On 30/06/2022 Spot Bond				99.99991		99.93943			0.00	0	
Total ASN194 SPOT									0.00	0	
Total For ASN194									0.00	0	
ASN19 On 31/01/2038 Spot Bond			6.70000	79.79707	6.95000	77.21833			0.00	0	
Total ASN195 SPOT									0.00	0	
Total For ASN195									0.00	0	
ASN19 On 20/06/2022 Spot Bond				100.17500		100.12524			0.00	0	
Total ASN196 SPOT									0.00	0	
Total For ASN196									0.00	0	
ASN20 On 20/06/2022 Spot Bond				100.17721		100.12679			0.00	0	
Total ASN203 SPOT									0.00	0	
Total For ASN203									0.00	0	
ASN20 On 20/06/2022 Spot Bond				100.17930		100.12422			0.00	19,200,000	3,200,000
Total ASN204 SPOT									0.00	19,200,000	3,200,000
Total For ASN204									0.00	19,200,000	3,200,000
ASN20 On 24/08/2021 Spot Bond				101.09683		101.02910			0.00	0	
Total ASN208 SPOT									0.00	0	
Total For ASN208									0.00	0	
ASN20 On 24/08/2025 Spot Bond				101.18599		101.11053			0.00	0	
Total ASN209 SPOT									0.00	0	
Total For ASN209									0.00	0	
ASN21 On 28/08/2020 Spot Bond				100.82754		100.77571			0.00	0	
Total ASN210 SPOT									0.00	0	
Total For ASN210									0.00	0	
ASN21 On 29/08/2022 Spot Bond				100.79796		100.74258			0.00	0	
Total ASN214 SPOT									0.00	0	
Total For ASN214									0.00	0	
ASN25 On 29/05/2021 Spot Bond				100.82519		100.77386			0.00	0	

Contract 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				100.21537		100.15349				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond				100.17635		100.12620				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond				101.09927		101.04290				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond				101.05679		100.99951				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond				101.01915		100.96311				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond				100.55224		100.49655				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond				100.02735		100.03854				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond				100.18710		100.13371				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond				100.23141		100.16469				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/01/2021 Spot Bond				100.41660		100.36838				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31 On 30/04/2020 Spot Bond				101.50400		101.44489				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
ASN317 On 30/03/2020 Spot Bond				100.00000		99.94880				0.00	0	
Total ASN317 SPOT										0.00	0	
Total For ASN317										0.00	0	
ASN318 On 31/03/2029 Spot Bond			6.42500	81.18072	7.32500	75.57367				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			7.10500	70.49681	7.10500	70.43895				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond				100.17867		100.12781				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond				100.19997		100.14270				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN333 On 09/05/2024 Spot Bond				101.27216		101.21412				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN335 On 20/06/2024 Spot Bond				100.17980		100.12860				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN337 On 31/01/2038 Spot Bond			6.81000	78.67776	7.06000	76.14331				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN341 On 20/06/2024 Spot Bond				100.18976		100.13556				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN342 On 12/02/2021 Spot Bond				101.30681		101.25621				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN344 On 12/02/2021 Spot Bond				101.30681		101.25621				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN346 On 20/06/2024 Spot Bond				100.17495		100.12522				0.00	0	
Total ASN346 SPOT										0.00	0	

Contract Details	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	
ASN35 On 20/06/2024 Spot Bond				100.16924		100.11589			0.00	0	
Total ASN351 SPOT									0.00	0	
Total For ASN351									0.00	0	
ASN35 On 20/06/2024 Spot Bond				100.18303		100.13086			0.00	0	
Total ASN354 SPOT									0.00	0	
Total For ASN354									0.00	0	
ASN35 On 20/06/2024 Spot Bond				100.18303		100.13086			0.00	0	
Total ASN358 SPOT									0.00	0	
Total For ASN358									0.00	0	
ASN36 On 30/08/2024 Spot Bond				100.87270		100.81754			0.00	0	
Total ASN365 SPOT									0.00	0	
Total For ASN365									0.00	0	
ASN36 On 20/06/2024 Spot Bond				100.21393		100.15246			0.00	0	100,000,00
Total ASN369 SPOT									0.00	0	100,000,00
Total For ASN369									0.00	0	100,000,00
ASN37 On 20/12/2024 Spot Bond				100.18005		100.12877			0.00	0	
Total ASN373 SPOT									0.00	0	
Total For ASN373									0.00	0	
ASN37 On 20/12/2024 Spot Bond				100.18569		100.13272			0.00	0	
Total ASN374 SPOT									0.00	0	
Total For ASN374									0.00	0	
ASN38 On 29/10/2021 Spot Bond				101.50189		101.44384			0.00	144,000,000	72,000,00
Total ASN381 SPOT									0.00	144,000,000	72,000,00
Total For ASN381									0.00	144,000,000	72,000,00
ASN38 On 15/03/2021 Spot Bond				100.47212		100.41917			0.00	0	
Total ASN383 SPOT									0.00	0	
Total For ASN383									0.00	0	
ASN38 On 15/03/2021 Spot Bond				100.47212		100.41917			0.00	0	
Total ASN384 SPOT									0.00	0	
Total For ASN384									0.00	0	
ASN38 On 20/12/2022 Spot Bond				100.21154		100.15077			0.00	0	
Total ASN386 SPOT									0.00	0	
Total For ASN386									0.00	0	
ASN38 On 20/12/2024 Spot Bond				100.18139		100.12971			0.00	0	

Contract 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				100.99145		100.93923				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond				100.45146		100.39948				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond				100.18032		100.12896				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond				100.20718		100.14774				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2020 Spot Bond				100.85886		100.80607				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2020 Spot Bond				100.81549		100.75621				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond				100.53017		100.46706				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				101.17075		101.12379				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			8.47500	103.71254	8.75000	103.45948				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			8.00500	102.47219	8.28000	101.90349				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	100.13937	9.30000	100.06519				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond				102.40959		102.35933				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW25 On 08/05/2020 Spot Bond				101.35095		101.30470				0.00	376,000,000	188,000,000
Total BAW25 SPOT										0.00	376,000,000	188,000,000
Total For BAW25										0.00	376,000,000	188,000,000
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				101.62864		101.57707				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond				100.93476		100.88031				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond				100.69683		100.64706				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond				99.99991		99.94710				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAYA57 On 31/03/2022 Spot Bond				103.24076		103.16709				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA58 On 30/06/2020 Spot Bond				100.34171		100.27003				0.00	0	
Total BAYA58 SPOT										0.00	0	
Total For BAYA58										0.00	0	
BAYA60 On 30/06/2020 Spot Bond			11.17000	103.29186	11.44500	103.12799				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				99.97224		99.88877				0.00	0	
Total BAYA61 SPOT										0.00	0	
Total For BAYA61										0.00	0	
BAYA61 On 30/09/2020 Spot Bond				99.97397		99.89609				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA62 On 30/11/2020 Spot Bond				101.69853		101.64946				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA63 On 30/09/2022 Spot Bond				99.97368		99.89501				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA64 On 30/09/2020 Spot Bond				100.36559		100.29714				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA65 On 31/03/2021 Spot Bond				99.97406		99.89619				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA66 On 31/03/2023 Spot Bond			10.77500	100.97168	11.05000	100.18283				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA67 On 30/06/2021 Spot Bond				99.97584		99.90318				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA69 On 30/06/2021 Spot Bond				99.97584		99.90318				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA70 On 30/06/2021 Spot Bond				99.97584		99.90318				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA71 On 31/03/2026 Spot Bond			14.06000	92.51145	14.61000	90.36520				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond				101.58360		101.54932				0.00	0	

Contract 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				102.36398		102.37310				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond				101.61021		101.58324				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond				101.61027		101.58330				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond				101.47183		101.44882				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYB07 On 31/03/2020 Spot Bond				99.96580		99.86318				0.00	0	
Total BAYB07 SPOT										0.00	0	
Total For BAYB07										0.00	0	
BAYB08 On 30/09/2020 Spot Bond				101.41032		101.32650				0.00	0	1,100,000,00
Total BAYB08 SPOT										0.00	0	1,100,000,00
Total For BAYB08										0.00	0	1,100,000,00
BAYB11 On 30/06/2020 Spot Bond				99.96460		99.85800				0.00	0	
Total BAYB11 SPOT										0.00	0	
Total For BAYB11										0.00	0	
BAYB12 On 30/06/2021 Spot Bond				99.96985		99.87918				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond				99.96822		99.87559				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond				99.96822		99.87559				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond				99.96822		99.87559				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				99.96796		99.87338				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond				99.96895		99.87629				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond				99.96895		99.87629				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond				99.96895		99.87629				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				100.68315		100.63874				0.00	0	
Total BC126 SPOT										0.00	0	
Total For BC126										0.00	0	
BCJ15 On 09/11/2020 Spot Bond				101.16578		101.11432				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				100.60767		100.55894			0.00	0	
Total BCJ16 SPOT									0.00	0	
Total For BCJ16									0.00	0	
BD0302 On 18/04/2028 Spot Bond			11.00500	88.47755	11.55500	85.85313			0.00	0	
Total BD0302 SPOT									0.00	0	
Total For BD0302									0.00	0	
BD302U On 18/04/2028 Spot Bond			100.00000	11.81201	100.00000	11.73376			0.00	0	
Total BD302U SPOT									0.00	0	
Total For BD302U									0.00	0	
BDX211 On 05/08/2033 Spot Bond				101.37594		101.31731			0.00	0	
Total BDX211 SPOT									0.00	0	
Total For BDX211									0.00	0	
BDX31 On 05/03/2023 Spot Bond				101.26008		101.20660			0.00	0	
Total BDX31 SPOT									0.00	0	
Total For BDX31									0.00	0	
BDX32 On 01/04/2022 Spot Bond				99.96360		99.90897			0.00	920,000,000	460,000,000
Total BDX32 SPOT									0.00	920,000,000	460,000,000
Total For BDX32									0.00	920,000,000	460,000,000
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			9.27500	101.60320	9.55000	101.41061		5,565,000,000,000.00	0.00	600,000,000	300,000,000
Total BGL05 SPOT								5,565,000,000,000.00	0.00	600,000,000	300,000,000
Total For BGL05								5,565,000,000,000.00	0.00	600,000,000	300,000,000
BGL06 On 04/09/2020 Spot Bond				101.84339		101.79461			0.00	0	
Total BGL06 SPOT									0.00	0	
Total For BGL06									0.00	0	
BGL07 On 03/09/2022 Spot Bond			9.57500	105.58883	9.85000	104.90749			0.00	0	
Total BGL07 SPOT									0.00	0	
Total For BGL07									0.00	0	
BGL08 On 03/09/2022 Spot Bond				100.89974		100.83167			0.00	0	
Total BGL08 SPOT									0.00	0	
Total For BGL08									0.00	0	
BGL09 On 29/09/2020 Spot Bond			9.27500	101.00314	9.55000	100.83114			0.00	0	

Contract 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				104.17741		104.12178				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			9.47500	107.97937	9.75000	107.60784				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond				104.79785		104.74587				0.00	124,000,000	62,000,000
Total BGL12 SPOT										0.00	124,000,000	62,000,000
Total For BGL12										0.00	124,000,000	62,000,000
BGL13 On 20/08/2021 Spot Bond			8.95500	104.80869	8.85000	104.87224				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond				105.13340		105.07649				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond				104.46243		104.41089				0.00	580,000,000	290,000,000
Total BGL15 SPOT										0.00	580,000,000	290,000,000
Total For BGL15										0.00	580,000,000	290,000,000
BGL16 On 25/05/2022 Spot Bond				101.10639		101.03542				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond				106.97893		106.89316				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond				102.61115		102.55081				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond				104.59954		104.78475				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond				106.51177		106.44501				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				100.20586		100.15725				0.00	90,000,000	90,000,000
Total BID07 SPOT										0.00	90,000,000	90,000,000
Total For BID07										0.00	90,000,000	90,000,000
BID08 On 30/06/2022 Spot Bond				101.09172		101.03867				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond				101.10960		101.05961				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond				101.03665		100.98480				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.31500	107.52128	8.59000	106.58465				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond				100.54822		100.50134				0.00	614,000,000	307,000,000
Total BID12 SPOT										0.00	614,000,000	307,000,000
Total For BID12										0.00	614,000,000	307,000,000
BID13 On 14/06/2024 Spot Bond				100.48760		100.43907				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond				101.20467		101.15247				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond				101.14832		101.09624				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond				101.58595		101.52141				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond				102.05665		101.98981				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond				101.08258		101.02144				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				99.83375		99.76259				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond				57.00000		57.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 15/09/2020 Spot Bond				100.70277		100.65828				0.00	0	290,000,00
Total BPPF04 SPOT										0.00	0	290,000,00
Total For BPPF04										0.00	0	290,000,00
BPPF0 On 22/03/2021 Spot Bond				100.11548		100.06818				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond				101.62712		101.57255				0.00	0	450,000,00
Total BPPF11 SPOT										0.00	0	450,000,00
Total For BPPF11										0.00	0	450,000,00
BPPF1 On 09/10/2023 Spot Bond				100.37722		102.37427				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 23/07/2020 Spot Bond				101.43604		101.38368				0.00	0	
Total BPPF16 SPOT										0.00	0	
Total For BPPF16										0.00	0	
BPPF1 On 19/11/2020 Spot Bond				100.96990		100.92309				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1 On 19/11/2022 Spot Bond				101.00574		100.95587				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond				101.00222		100.95076				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond				100.84520		100.79596				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BS2A1U SPOT										0.00	0	
Total For BS2A1U										0.00	0	
BS2A21 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A2U SPOT										0.00	0	
Total For BS2A2U										0.00	0	
BS2B11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2B1U SPOT										0.00	0	
Total For BS2B1U										0.00	0	
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2C1U SPOT										0.00	0	
Total For BS2C1U										0.00	0	
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total BWZ20A SPOT										0.00	0	
Total For BWZ20A										0.00	0	
BWZ21 On 27/03/2021 Spot Bond				100.05834		99.99980				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond				101.29855		101.23884				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX161U SPOT										0.00	0	
Total For BX161U										0.00	0	
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX162U SPOT										0.00	0	
Total For BX162U										0.00	0	
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX163U SPOT										0.00	0	
Total For BX163U										0.00	0	
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX164U SPOT										0.00	0	
Total For BX164U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BYA68l On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BYA68U SPOT									0.00	0	
Total For BYA68U									0.00	0	
BYB10l On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BYB10U SPOT									0.00	0	
Total For BYB10U									0.00	0	
CBL22 On 06/05/2020 Spot Bond			7.89000	103.42281	8.16500	103.32545			0.00	0	
Total CBL22 SPOT									0.00	0	
Total For CBL22									0.00	0	
CBL24 On 02/11/2020 Spot Bond				102.27877		102.22662			0.00	0	
Total CBL24 SPOT									0.00	0	
Total For CBL24									0.00	0	
CBL26 On 06/05/2021 Spot Bond			7.97500	107.65284	8.25000	107.28989			0.00	0	
Total CBL26 SPOT									0.00	0	
Total For CBL26									0.00	0	
CBL27 On 12/05/2020 Spot Bond				101.35527		101.30790			0.00	0	
Total CBL27 SPOT									0.00	0	
Total For CBL27									0.00	0	
CBL28 On 21/05/2021 Spot Bond				100.97294		100.92058			0.00	0	
Total CBL28 SPOT									0.00	0	
Total For CBL28									0.00	0	
CBL29 On 30/04/2024 Spot Bond				101.23241		101.17850			0.00	0	30,000,00
Total CBL29 SPOT									0.00	0	30,000,00
Total For CBL29									0.00	0	30,000,00
CCT01 On 23/06/2023 Spot Bond			10.40000	109.15639	10.95000	107.54238			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			11.75000	102.98127	12.30000	101.12164			0.00	0	300,000,00
Total CCT02 SPOT									0.00	0	300,000,00
Total For CCT02									0.00	0	300,000,00
CCT03 On 15/03/2025 Spot Bond			11.54000	99.03810	12.09000	96.95526			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			12.55000	90.83787	13.10000	88.40023			0.00	0	
Total CCT04 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CCT04									0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	104.25720	10.00000	104.17550			0.00	0	
Total CGR14/JIBAR SPOT									0.00	0	
Total For CGR14/JIBAR									0.00	0	
CGR21 On 12/10/2020 Spot Bond				102.95412		102.88012			0.00	0	
Total CGR21 SPOT									0.00	0	
Total For CGR21									0.00	0	
CGR24 On 08/02/2021 Spot Bond				102.51260		102.43843			0.00	0	
Total CGR24 SPOT									0.00	0	
Total For CGR24									0.00	0	
CGR29 On 08/02/2021 Spot Bond				102.05718		101.98491			0.00	0	
Total CGR29 SPOT									0.00	0	
Total For CGR29									0.00	0	
CGR32 On 21/07/2020 Spot Bond				102.03840		101.96111			0.00	0	400,000,00
Total CGR32 SPOT									0.00	0	400,000,00
Total For CGR32									0.00	0	400,000,00
CGR33 On 22/09/2020 Spot Bond				100.16443		100.09608			0.00	0	200,000,00
Total CGR33 SPOT									0.00	0	200,000,00
Total For CGR33									0.00	0	200,000,00
CGR38 On 13/02/2021 Spot Bond				101.44175		101.36824			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				100.05364		100.04895			0.00	0	
Total CGR41 SPOT									0.00	0	
Total For CGR41									0.00	0	
CGR42 On 03/08/2023 Spot Bond				101.78544		101.70683			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR43 On 08/02/2022 Spot Bond				101.51056		101.43697			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond				99.82582		99.75102				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond				101.73346		101.66266				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond				101.03580		100.96432				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond				101.08145		101.00551				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL567U SPOT										0.00	0	
Total For CL567U										0.00	0	
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL568U SPOT										0.00	0	
Total For CL568U										0.00	0	
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL569U SPOT										0.00	0	
Total For CL569U										0.00	0	
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL570U SPOT										0.00	0	
Total For CL570U										0.00	0	
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL571U SPOT										0.00	0	
Total For CL571U										0.00	0	
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL572U SPOT										0.00	0	
Total For CL572U										0.00	0	
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total CL573U SPOT										0.00	0	10,000,000.00
Total For CL573U										0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CL574L On 10/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL574U SPOT										0.00	0	
Total For CL574U										0.00	0	
CL575L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL575U SPOT										0.00	0	
Total For CL575U										0.00	0	
CL576L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL576U SPOT										0.00	0	
Total For CL576U										0.00	0	
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA4U SPOT										0.00	0	
Total For CLA4U										0.00	0	
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA5U SPOT										0.00	0	
Total For CLA5U										0.00	0	
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA6U SPOT										0.00	0	
Total For CLA6U										0.00	0	
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLB1U SPOT										0.00	0	
Total For CLB1U										0.00	0	
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLC2U SPOT										0.00	0	
Total For CLC2U										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	102.44081	10.11000	102.35757				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	154.65902	3.14000	154.58010				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			4.60000	150.91776	4.91000	150.16763				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	104.25700	10.00000	104.17600				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN230/JIBAR										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	104.25700	10.00000	104.17600				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN29 On 25/11/2020 Spot Bond			10.00000	104.25700	10.00000	104.17600				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN31 On 14/11/2022 Spot Bond				11.00000		11.00000				0.00	0	5,565,000,00
Total CLN313 SPOT										0.00	0	5,565,000,00
Total For CLN313										0.00	0	5,565,000,00
CLN31 On 14/11/2022 Spot Bond			10.16500	102.16017	10.44000	101.46275				0.00	0	9,143,333,40
Total CLN314 SPOT										0.00	0	9,143,333,40
Total For CLN314										0.00	0	9,143,333,40
CLN31 On 20/03/2023 Spot Bond			10.68500	98.72248	10.96000	97.96171				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond				100.21602		100.15398				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN31 On 14/11/2022 Spot Bond				101.23569		101.17450				0.00	0	2,500,000,00
Total CLN318 SPOT										0.00	0	2,500,000,00
Total For CLN318										0.00	0	2,500,000,00
CLN34 On 20/12/2023 Spot Bond				99.59216		99.53294				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			9.34500	104.20446	9.62000	103.21292				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond				101.57012		101.49919				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			11.48500	105.00768	11.76000	104.03191				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond				101.62753		101.55329				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond				101.63177		101.56946				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond				107.41783		107.34146				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN376 On 20/03/2021 Spot Bond			8.17000	101.83199	8.44500	101.50856				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	98.92445	10.98000	98.83829				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond			11.00000	100.29141	11.00000	100.20390				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond				99.09434		99.03241				0.00	1,400,000,000	700,000,000
Total CLN382 SPOT										0.00	1,400,000,000	700,000,000
Total For CLN382										0.00	1,400,000,000	700,000,000
CLN384 On 20/09/2024 Spot Bond			11.27500	102.93226	11.55000	101.88307				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond				100.23604		100.16787				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN386 On 20/03/2021 Spot Bond				100.18560		100.13259				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond				101.72585		101.65897				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond				100.18706		100.13365				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN397 On 20/06/2020 Spot Bond				100.31608		100.23876				0.00	0	
Total CLN397 SPOT										0.00	0	
Total For CLN397										0.00	0	
CLN398 On 14/11/2022 Spot Bond				101.19673		101.13817				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond				101.19064		101.13249				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN400 On 20/06/2020 Spot Bond				100.18696		100.13354				0.00	0	
Total CLN400 SPOT										0.00	0	
Total For CLN400										0.00	0	
CLN406 On 20/06/2020 Spot Bond				94.99588						0.00	0	
Total CLN406 SPOT										0.00	0	
Total For CLN406										0.00	0	
CLN407 On 20/06/2020 Spot Bond				100.18830		100.13448				0.00	0	
Total CLN407 SPOT										0.00	0	
Total For CLN407										0.00	0	
CLN409 On 18/07/2020 Spot Bond				99.74821		99.69293				0.00	0	
Total CLN409 SPOT										0.00	0	
Total For CLN409										0.00	0	
CLN410 On 20/09/2020 Spot Bond				99.51583		99.49016				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN411 On 20/09/2020 Spot Bond				100.35354		100.29437				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN412 On 18/07/2020 Spot Bond				102.24082		102.17291				0.00	0	
Total CLN412 SPOT										0.00	0	
Total For CLN412										0.00	0	
CLN413 On 20/09/2020 Spot Bond				100.54443		100.48977				0.00	0	
Total CLN413 SPOT										0.00	0	
Total For CLN413										0.00	0	
CLN415 On 20/09/2020 Spot Bond				100.22316		100.15881				0.00	0	
Total CLN415 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN415										0.00	0	
CLN415 On 18/07/2020 Spot Bond				102.12430		102.04454				0.00	0	
Total CLN416 SPOT										0.00	0	
Total For CLN416										0.00	0	
CLN416 On 23/09/2020 Spot Bond				100.15406		100.08984				0.00	0	
Total CLN418 SPOT										0.00	0	
Total For CLN418										0.00	0	
CLN418 On 20/12/2020 Spot Bond				100.23657		100.16817				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN419 On 20/12/2020 Spot Bond				100.13384		100.09365				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN420 On 26/01/2021 Spot Bond				102.14339		102.05623				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN421 On 20/12/2020 Spot Bond				107.39700		107.39700				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN422 On 20/12/2020 Spot Bond				106.61000		106.61000				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN423 On 20/12/2020 Spot Bond				107.70100		107.70100				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN424 On 20/12/2020 Spot Bond				100.92808		100.87066				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN425 On 20/12/2020 Spot Bond				105.85000		105.85000				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN426 On 20/12/2020 Spot Bond				100.29254		100.20720				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN429 On 20/12/2020 Spot Bond				153.65000		153.65000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN430 On 20/12/2020 Spot Bond				108.13800		108.13800				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN431 On 20/12/2020 Spot Bond				108.72100		108.72100				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN432 On 20/12/2020 Spot Bond				109.00700		109.00700				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN433 On 20/12/2020 Spot Bond				154.65000		154.65000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond				100.21115		100.15043				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond				100.19908		100.14201				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond				101.89028		101.83212				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN439 On 20/03/2021 Spot Bond				156.41000		156.41000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN440 On 24/05/2021 Spot Bond			8.07000	107.46705	8.34500	107.09046				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			4.60000	157.90144	4.91000	156.94192				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			8.30000	110.85322	9.00000	107.39696				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN454 On 31/01/2025 Spot Bond			8.54000	109.69103	9.24000	106.27404				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN456 On 20/12/2021 Spot Bond				100.24531		100.17432				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond				101.13991		101.08131				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond				101.44247		101.38684				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond				101.74869		101.69542				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN461 On 15/02/2022 Spot Bond				103.42631		103.36921				0.00	0	
Total CLN461 SPOT										0.00	0	
Total For CLN461										0.00	0	
CLN462 On 16/02/2022 Spot Bond			9.34000	104.17250	9.61500	103.61947				0.00	0	
Total CLN462 SPOT										0.00	0	
Total For CLN462										0.00	0	
CLN464 On 13/03/2022 Spot Bond			8.77500	102.69249	9.05000	102.12887				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond				100.46471		100.41339				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN467 On 27/03/2020 Spot Bond					0.00000	100.00000				0.00	24,028,000,000	12,014,000,000
Total CLN467 SPOT										0.00	24,028,000,000	12,014,000,000
Total For CLN467										0.00	24,028,000,000	12,014,000,000
CLN468 On 28/03/2020 Spot Bond				100.00015		99.94274				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond				100.83134		100.77426				0.00	0	
Total CLN469 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN469										0.00	0	
CLN47: On 19/11/2022 Spot Bond				101.18351		101.11820				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47: On 23/06/2021 Spot Bond				100.83549		100.75375				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN47: On 20/09/2020 Spot Bond				100.21380		100.15227				0.00	0	
Total CLN476 SPOT										0.00	0	
Total For CLN476										0.00	0	
CLN47: On 29/11/2021 Spot Bond			100.00000	35.80037	100.00000	35.56190				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN48: On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48: On 20/05/2021 Spot Bond				101.10029		101.04148				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN48: On 20/05/2021 Spot Bond				102.18683		102.13418				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN48: On 02/12/2021 Spot Bond				101.92324		101.87193				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48: On 02/12/2021 Spot Bond			8.27000	105.25170	8.54500	104.75225				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48: On 20/06/2022 Spot Bond				100.60333		100.54852				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN48: On 23/06/2021 Spot Bond			11.77500	105.52172	12.05000	104.89903				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN48: On 28/07/2022 Spot Bond			8.57500	102.72833	8.85000	102.08275				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2020 Spot Bond					0.00000	99.94638				0.00	0	
Total CLN489 SPOT										0.00	0	
Total For CLN489										0.00	0	
CLN489 On 28/03/2022 Spot Bond				100.83179		100.77511				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond				100.21375		100.15233				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2020 Spot Bond				100.84185		100.78887				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			8.97500	104.62890	9.25000	103.54705				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond				102.90755		102.84292				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 08/06/2022 Spot Bond				102.62034		102.56548				0.00	0	
Total CLN498 SPOT										0.00	0	
Total For CLN498										0.00	0	
CLN498 On 20/05/2021 Spot Bond				101.05479		100.99765				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 10/10/2020 Spot Bond				101.91656		101.85786				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN500 On 11/10/2022 Spot Bond				101.98309		101.91915				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond				102.05662		101.98979				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN504 On 11/10/2024 Spot Bond				102.05662		101.98979				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2020 Spot Bond				101.56321		101.50407				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond				100.57920		100.51769				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2020 Spot Bond				101.95147		101.88877				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond				94.13954		94.07745				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	100.39698	9.96000	100.31746				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	104.13987	10.01000	104.05652				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond				100.98715		100.92682				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.16316	9.60000	103.11022				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond				100.56838		100.51434				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 17/09/2020 Spot Bond				100.44280		100.39280				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 27/02/2023 Spot Bond				100.87492		100.82038				0.00	0	
Total CLN522 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN522										0.00	0	
CLN52 On 13/05/2021 Spot Bond				101.19350		101.13647				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN52 On 09/09/2022 Spot Bond			9.20000	100.51461	9.20000	100.44093				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52 On 24/04/2021 Spot Bond				101.57222		101.51267				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52 On 26/04/2023 Spot Bond				102.25516		102.19660				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52 On 21/02/2024 Spot Bond				102.90865		102.84672				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52 On 25/11/2022 Spot Bond				102.38060		102.32057				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN52 On 29/11/2021 Spot Bond				102.52355		102.47005				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53 On 12/03/2021 Spot Bond				100.55062		100.49957				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53 On 12/03/2023 Spot Bond				100.56838		100.51434				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond				102.19481		102.13765				0.00	0	
Total CLN532 SPOT										0.00	0	
Total For CLN532										0.00	0	
CLN53 On 20/06/2023 Spot Bond				100.20059		100.14315				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond				101.76215		101.69826				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			12.23000	94.83046	12.78000	92.75863				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond				99.95294		99.88945				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/10/2023 Spot Bond				101.54608		101.48792				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 16/08/2023 Spot Bond				101.16848		101.10785				0.00	0	
Total CLN538 SPOT										0.00	0	
Total For CLN538										0.00	0	
CLN538 On 20/12/2023 Spot Bond				100.26619		100.18899				0.00	0	
Total CLN539 SPOT										0.00	0	
Total For CLN539										0.00	0	
CLN539 On 17/01/2024 Spot Bond				102.00298		101.93216				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond				85.47400		88.02900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond				100.88116		100.82516				0.00	0	14,200,000.00
Total CLN542 SPOT										0.00	0	14,200,000.00
Total For CLN542										0.00	0	14,200,000.00
CLN542 On 07/06/2023 Spot Bond				106.90500		106.90500				0.00	0	
Total CLN543 SPOT										0.00	0	
Total For CLN543										0.00	0	
CLN543 On 20/12/2023 Spot Bond				101.80629		101.74419				0.00	0	
Total CLN544 SPOT										0.00	0	
Total For CLN544										0.00	0	
CLN544 On 17/01/2024 Spot Bond				101.97313		101.90357				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN546 On 21/08/2026 Spot Bond			11.70000	93.60268	12.25000	91.23805				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			11.75000	93.80985	12.30000	91.79129				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			11.84000	97.09940	12.39000	94.92015				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN549 On 07/12/2025 Spot Bond			6.33000	120.94492	7.03000	117.14650				0.00	0	
Total CLN549 SPOT										0.00	0	
Total For CLN549										0.00	0	
CLN55 On 18/04/2028 Spot Bond				246.54510		242.23136				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN550 On 07/12/2025 Spot Bond			6.33000	120.94492	7.03000	117.14650				0.00	0	
Total CLN550 SPOT										0.00	0	
Total For CLN550										0.00	0	
CLN552 On 20/12/2023 Spot Bond				56.56500		56.56500				0.00	0	
Total CLN552 SPOT										0.00	0	
Total For CLN552										0.00	0	
CLN553 On 20/03/2024 Spot Bond				100.27440		100.27440				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond				100.27063		100.27063				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 20/12/2020 Spot Bond				101.11033		101.05283				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 15/11/2023 Spot Bond				101.14581		101.08607				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond				101.20792		101.15123				0.00	0	
Total CLN557 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond				100.97393		100.91688				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond				102.15218		102.07511				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				132.49700		133.15600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond				101.26133		101.20248				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.16000	103.85697	10.16000	103.77217				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			11.70000	97.63987	12.25000	95.44573				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond				101.26503		101.20672				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond				100.97488		100.92237				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond				103.62835		103.54804				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond				100.77276		100.71676				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond				101.21573		101.15974				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond				101.28319		101.22023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN57(On 13/05/2021 Spot Bond				101.95730		101.89831				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN57(On 12/11/2025 Spot Bond			11.93000	95.96385	12.48000	93.80515				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57(On 12/11/2025 Spot Bond				101.24619		101.18706				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57(On 13/05/2021 Spot Bond				101.72436		101.66753				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN57(On 11/02/2024 Spot Bond				101.21963		101.16339				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57(On 15/03/2024 Spot Bond				100.47768		100.42353				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57(On 25/04/2023 Spot Bond				106.90700		106.90700				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN57(On 20/06/2024 Spot Bond				100.21661		100.15433				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57(On 18/04/2026 Spot Bond				101.71424		101.65242				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57(On 02/04/2024 Spot Bond				99.93844		99.87688				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58(On 10/10/2024 Spot Bond				102.35801		102.28245				0.00	0	
Total CLN580 SPOT										0.00	0	
Total For CLN580										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN581 On 10/05/2024 Spot Bond				101.25878		101.20157				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond				100.85195		100.79883				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				100.52044		100.45771				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond				101.60941		101.55214				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond				100.83937		100.78747				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond				101.15803		101.09157				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond				100.63204		100.57685				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond				100.45717		100.40748				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond				100.43449		100.38101				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond				100.51561		100.45394				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond				102.52605		102.44703				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			6.52000	119.92708	7.22000	116.16320				0.00	0	
Total CLN592 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN592									0.00	0	
CLN592 On 24/11/2024 Spot Bond				100.96450		100.90827			0.00	0	
Total CLN593 SPOT									0.00	0	
Total For CLN593									0.00	0	
CLN593 On 07/12/2025 Spot Bond				100.67239		100.61430			0.00	0	
Total CLN594 SPOT									0.00	0	
Total For CLN594									0.00	0	
CLN594 On 27/06/2022 Spot Bond				100.05619		99.99992			0.00	0	163,000,00
Total CLN595 SPOT									0.00	0	163,000,00
Total For CLN595									0.00	0	163,000,00
CLN595 On 24/11/2024 Spot Bond				100.96450		100.90827			0.00	0	
Total CLN596 SPOT									0.00	0	
Total For CLN596									0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	103.77565	9.16000	103.73195			0.00	0	
Total CLN597 SPOT									0.00	0	
Total For CLN597									0.00	0	
CLN597 On 02/04/2026 Spot Bond				99.94139		99.88266			0.00	0	
Total CLN598 SPOT									0.00	0	
Total For CLN598									0.00	0	
CLN598 On 10/12/2024 Spot Bond				100.60406		100.55309			0.00	0	
Total CLN599 SPOT									0.00	0	
Total For CLN599									0.00	0	
CLN600 On 18/06/2024 Spot Bond				100.43449		100.38101			0.00	0	
Total CLN600 SPOT									0.00	0	
Total For CLN600									0.00	0	
CLN600 On 18/06/2024 Spot Bond				100.43449		100.38101			0.00	0	
Total CLN601 SPOT									0.00	0	
Total For CLN601									0.00	0	
CLN601 On 04/06/2023 Spot Bond				100.74903		100.69581			0.00	0	
Total CLN602 SPOT									0.00	0	
Total For CLN602									0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	101.27787	8.74500	101.20645			0.00	0	
Total CLN603 SPOT									0.00	0	
Total For CLN603									0.00	0	
CLN603 On 05/08/2024 Spot Bond				101.28793		101.23426			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond				101.16987		101.11564				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond				102.17898		102.10625				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond				101.82386		101.76054				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond				100.94901		100.89335				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.85560	9.32000	103.77807				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond				101.58197		101.52298				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond				102.16861		102.09630				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond				100.64727		100.59285				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond				100.93014		100.87611				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond				100.85185		100.79872				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN615 On 30/09/2020 Spot Bond				99.99993		99.94760				0.00	0	106,000,00
Total CLN615 SPOT										0.00	0	106,000,00
Total For CLN615										0.00	0	106,000,00
CLN616 On 20/12/2029 Spot Bond				100.23148		100.16480				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond				100.19913		100.14211				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond				100.20993		100.14964				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond				100.83934		100.78744				0.00	0	46,000,00
Total CLN619 SPOT										0.00	0	46,000,00
Total For CLN619										0.00	0	46,000,00
CLN620 On 28/10/2024 Spot Bond				101.46919		101.41378				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond				101.46585		101.41060				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond				101.39839		101.34645				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond				100.23933		100.17020				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond				101.56314		101.50415				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			8.61500	102.53183	8.89000	101.78100				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond				101.16012		101.09669				0.00	0	
Total CLN626 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN626									0.00	0	
CLN626 On 31/07/2034 Spot Bond				101.59339		101.52847			0.00	0	
Total CLN627 SPOT									0.00	0	
Total For CLN627									0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.88000	72.97860	14.66000	69.33371			0.00	0	
Total CLN628 SPOT									0.00	0	
Total For CLN628									0.00	0	
CLN628 On 20/11/2021 Spot Bond				100.99342		100.94104			0.00	0	
Total CLN629 SPOT									0.00	0	
Total For CLN629									0.00	0	
CLN629 On 19/08/2025 Spot Bond			12.40000	89.86030	12.95000	87.83283			0.00	0	
Total CLN630 SPOT									0.00	0	
Total For CLN630									0.00	0	
CLN630 On 19/08/2025 Spot Bond				101.15688		101.09370			0.00	0	
Total CLN631 SPOT									0.00	0	
Total For CLN631									0.00	0	
CLN631 On 21/05/2021 Spot Bond				100.98065		100.92767			0.00	0	69,000,00
Total CLN632 SPOT									0.00	0	69,000,00
Total For CLN632									0.00	0	69,000,00
CLN632 On 09/10/2034 Spot Bond				102.35602		102.28158			0.00	0	
Total CLN633 SPOT									0.00	0	
Total For CLN633									0.00	0	
CLN633 On 09/05/2022 Spot Bond				101.24563		101.18923			0.00	0	
Total CLN634 SPOT									0.00	0	
Total For CLN634									0.00	0	
CLN634 On 19/08/2025 Spot Bond				101.21841		101.15055			0.00	0	
Total CLN635 SPOT									0.00	0	
Total For CLN635									0.00	0	
CLN635 On 21/11/2024 Spot Bond				100.99029		100.93655			0.00	0	
Total CLN636 SPOT									0.00	0	
Total For CLN636									0.00	0	
CLN636 On 19/08/2025 Spot Bond				101.15364		101.09071			0.00	0	
Total CLN637 SPOT									0.00	0	
Total For CLN637									0.00	0	
CLN637 On 19/02/2021 Spot Bond				101.11573		101.05561			0.00	0	54,000,00

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 CLN638 SPOT										0.00	0	54,000,00
Total For CLN638										0.00	0	54,000,00
CLN638 On 12/08/2022 Spot Bond				101.15076		101.09777				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond				101.21841		101.15055				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 20/12/2024 Spot Bond				48.41300		48.41300				0.00	0	
Total CLN641 SPOT										0.00	0	
Total For CLN641										0.00	0	
CLN641 On 17/10/2023 Spot Bond				101.20835		101.15128				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond				100.99337		100.93939				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond				100.43096		100.37838				0.00	0	51,000,00
Total CLN645 SPOT										0.00	0	51,000,00
Total For CLN645										0.00	0	51,000,00
CLN645 On 29/01/2022 Spot Bond				101.30023		101.24188				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond				100.43128		100.37862				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond				101.15364		101.09071				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond				100.86432		100.80999				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond				101.20434		101.14137				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65 On 19/11/2022 Spot Bond				101.03481		100.98249				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond				100.97260		100.90978				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 18/02/2021 Spot Bond				100.78154		100.73334				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN65 On 02/04/2026 Spot Bond				99.93092		100.77411				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond				100.54332		100.46349				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond				100.53289		100.46922				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond				100.44804		100.37018				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond				100.47151		100.41678				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN81 On 18/04/2028 Spot Bond			11.00500	88.47755	11.55500	85.85313				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF1 On 20/06/2020 Spot Bond				100.18964		100.13541				0.00	0	
Total CLNF15 SPOT										0.00	0	
Total For CLNF15										0.00	0	
CLNF1 On 17/08/2021 Spot Bond				101.13146		101.07348				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.37500	108.68780	10.65000	107.84656				0.00	0	
Total COJ05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For COJ05									0.00	0	
COJ07 On 23/03/2021 Spot Bond			8.26000	102.52980	8.53500	102.20186			0.00	0	
Total COJ07 SPOT									0.00	0	
Total For COJ07									0.00	0	
COJ08 On 22/06/2026 Spot Bond			12.05000	100.50123	12.60000	98.11418			0.00	0	
Total COJ08 SPOT									0.00	0	
Total For COJ08									0.00	0	
COJG0 On 09/06/2024 Spot Bond			8.75500	108.00290	9.03000	106.95326			0.00	0	
Total COJG01 SPOT									0.00	0	
Total For COJG01									0.00	0	
COT01 On 03/04/2023 Spot Bond			9.41000	99.13173	9.68500	98.35529		9,410,000,000,000.00	1,000,000,000	500,000,000	
Total COT01 SPOT								9,410,000,000,000.00	1,000,000,000	500,000,000	
Total For COT01								9,410,000,000,000.00	1,000,000,000	500,000,000	
COT02 On 03/04/2028 Spot Bond			13.26000	85.06605	13.81000	82.62963		0.00	0	100,000,000	
Total COT02 SPOT								0.00	0	100,000,000	
Total For COT02								0.00	0	100,000,000	
COT03 On 05/06/2028 Spot Bond			13.35000	83.94437	13.90000	81.56526		0.00	0		
Total COT03 SPOT								0.00	0		
Total For COT03								0.00	0		
CPV01 On 30/06/2029 Spot Bond			11.44500	100.95808	11.72000	99.83943		0.00	0		
Total CPV01 SPOT								0.00	0		
Total For CPV01								0.00	0		
CS002 On 17/12/2020 Spot Bond				100.44419		100.39387		0.00	0		
Total CS002 SPOT								0.00	0		
Total For CS002								0.00	0		
CS003 On 12/08/2021 Spot Bond				100.72972		100.67197		0.00	0		
Total CS003 SPOT								0.00	0		
Total For CS003								0.00	0		
CSA04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		150,000,000,000,000.00	1,500,000,000	750,000,000	
Total CSA04U SPOT								150,000,000,000,000.00	1,500,000,000	750,000,000	
Total For CSA04U								150,000,000,000,000.00	1,500,000,000	750,000,000	
CSA05U 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		
CSD04U On 06/06/2020 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 CSD04U SPOT										0.00	0	
Total For CSD04U										0.00	0	
CSD051 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				100.13253		100.07793				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond				100.28194		100.22338				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond				101.05905		100.99412				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond				100.44466		100.38044				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/09/2020 Spot Bond				100.59156		100.53943				0.00	0	
Total DENG92 SPOT										0.00	0	
Total For DENG92										0.00	0	
DENG9 On 23/09/2020 Spot Bond				100.12093		100.07098				0.00	0	
Total DENG93 SPOT										0.00	0	
Total For DENG93										0.00	0	
DENG9 On 27/09/2020 Spot Bond				100.05591		99.99980				0.00	0	
Total DENG94 SPOT										0.00	0	
Total For DENG94										0.00	0	
DENG9 On 11/12/2020 Spot Bond				100.59158		100.53945				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond				101.42809		101.37181				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond				101.62823		101.56159				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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		98,000,000,000,000.00	980,000,000	490,000,000	
Total DNG96U SPOT								18,000,000,000,000.00	980,000,000	490,000,000	
Total For DNG96U								18,000,000,000,000.00	980,000,000	490,000,000	
DOL01 On 20/12/2021 Spot Bond				100.40012		100.28232			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond				100.98108		100.92807			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond				102.60899		102.54828			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY02U On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY02U SPOT									0.00	0	
Total For DSY02U									0.00	0	
DSY03 On 21/11/2024 Spot Bond			11.67000	99.46056	12.22000	97.50972			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY03U On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY03U SPOT									0.00	0	
Total For DSY03U									0.00	0	
DSY04 On 21/08/2026 Spot Bond				101.24560		101.18899			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05U On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY05U SPOT									0.00	0	
Total For DSY05U									0.00	0	
DSY06U On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY06U SPOT									0.00	0	
Total For DSY06U									0.00	0	
DV2021 On 18/06/2021 Spot Bond			8.12500	103.54929	8.40000	103.16430			0.00	0	200,000,000
Total DV2021 SPOT									0.00	0	200,000,000

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 DV2021									0.00	0	200,000,00
DV23 On 27/02/2023 Spot Bond			8.36500	105.01392	8.64000	104.22784			1,933,290,359,000.00	231,116,600	1,822,111,70
Total DV23 SPOT									1,933,290,359,000.00	231,116,600	1,822,111,70
Total For DV23									1,933,290,359,000.00	231,116,600	1,822,111,70
DV23/R On 27/02/2023 Spot Bond			100.00000	19.22401	100.00000	19.09596			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	19.22401	100.00000	19.09596			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			8.44500	105.12781	8.72000	104.14120			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.07154	9.69000	100.99274			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.07154	9.69000	100.99274			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			13.73000	82.79267	14.41000	79.79043			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.11602	10.10000	101.03395			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.11602	10.10000	101.03395			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVC03 On 17/12/2020 Spot Bond				100.44088		100.39649			0.00	0	
Total DVC031 SPOT									0.00	0	
Total For DVC031									0.00	0	
DVF20 On 28/03/2020 Spot Bond					0.00000	99.94961			0.00	0	
Total DVF20B SPOT									0.00	0	
Total For DVF20B									0.00	0	
DVF20 On 31/08/2020 Spot Bond				100.82532		100.77735			0.00	0	
Total DVF20C SPOT									0.00	0	
Total For DVF20C									0.00	0	
DVF20 On 23/10/2020 Spot Bond				101.61610		101.56251			0.00	0	
Total DVF20D SPOT									0.00	0	
Total For DVF20D									0.00	0	
DVF21 On 29/11/2021 Spot Bond				100.84777		100.79422			0.00	0	
Total DVF21 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond				100.37113		100.31742				0.00	0	8,000,000,00
Total DVF22 SPOT										0.00	0	8,000,000,00
Total For DVF22										0.00	0	8,000,000,00
DVF22i On 29/08/2022 Spot Bond				101.36666		101.31641				0.00	356,000,000	178,000,00
Total DVF22B SPOT										0.00	356,000,000	178,000,00
Total For DVF22B										0.00	356,000,000	178,000,00
DVF22i On 24/10/2022 Spot Bond				101.85397		101.79749				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond				102.94532		102.88150				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond				100.29142		100.23620				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond				100.60572		100.54497				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond				101.09256		101.01890				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF30i On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DVF30U SPOT										0.00	0	
Total For DVF30U										0.00	0	
DVFB2 On 31/05/2021 Spot Bond				100.78927		100.74229				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond				100.82680		100.77615				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond				101.32369		101.26771				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
DVFB2i On 31/01/2023 Spot Bond				101.34774		101.29561				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB27 On 31/01/2025 Spot Bond				101.37178		101.31842				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond				101.39424		101.33972				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	79.68047	100.00000	79.19462				0.00	0	
Total E170/R207 SPOT										0.00	0	
Total For E170/R207										0.00	0	
E174 On 01/08/2020 Spot Bond			6.22500	104.53922	6.50000	104.38909				0.00	0	
Total E174 SPOT										0.00	0	
Total For E174										0.00	0	
E175 On 01/08/2021 Spot Bond			7.07500	110.20803	7.35000	109.77710				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			7.98000	103.56496	8.25500	102.99912				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.88500	103.91259	9.16000	102.92200				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			6.71000	86.08951	7.26000	81.71559				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EL001U SPOT										0.00	0	
Total For EL001U										0.00	0	
EL037 On 31/01/2037 Spot Bond			6.70000	71.37543	6.95000	69.14686				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	128.28825	2.25000	128.23188				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL28 On 02/05/2028 Spot Bond			6.34000	115.26114	6.39000	114.77482				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			6.28000	100.50989	6.33000	100.01711				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			6.19000	97.95246	6.24000	97.45438				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			6.37000	88.43650	6.92000	83.98480				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			6.67000	73.54462	6.92000	71.33304				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	128.28825	2.25000	128.23188				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond				104.40687		97.37392				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond				102.74846		95.82551				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond				100.00000		100.00000				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond				100.00000		100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
EMM01 On 28/07/2020 Spot Bond			8.10000	102.54910	8.37500	102.39028				0.00	0	
Total EMM01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For EMM01									0.00	0	
EMM02 On 11/03/2021 Spot Bond			7.72500	103.23320	8.00000	102.91549			0.00	0	
Total EMM02 SPOT									0.00	0	
Total For EMM02									0.00	0	
EMM03 On 04/05/2024 Spot Bond			12.35000	96.81095	12.90000	95.08250			0.00	0	
Total EMM03 SPOT									0.00	0	
Total For EMM03									0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.53000	90.78035	14.21000	88.96136			0.00	0	
Total EMM04 SPOT									0.00	0	
Total For EMM04									0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.58000	95.88917	14.26000	93.89664			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			12.50000	97.87257	13.05000	96.64558			0.00	0	
Total EMM06 SPOT									0.00	0	
Total For EMM06									0.00	0	
EMM07 On 10/07/2027 Spot Bond			12.35000	97.12967	12.90000	95.58169			0.00	0	
Total EMM07 SPOT									0.00	0	
Total For EMM07									0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.87000	78.42119	14.60500	76.76749			0.00	0	
Total EMM07P SPOT									0.00	0	
Total For EMM07P									0.00	0	
ENX01 On 23/04/2021 Spot Bond				99.61532		99.98547			0.00	0	
Total ENX01 SPOT									0.00	0	
Total For ENX01									0.00	0	
ENX01S On 23/04/2021 Spot Bond				99.61067		99.99150			0.00	0	290,000,00
Total ENX01S SPOT									0.00	0	290,000,00
Total For ENX01S									0.00	0	290,000,00
ENX02 On 10/09/2022 Spot Bond				100.65734		100.59816			0.00	0	
Total ENX02 SPOT									0.00	0	
Total For ENX02									0.00	0	
ENX03U 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				100.76268		100.70282			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX05 On 01/05/2020 Spot Bond				101.45122		101.39079				0.00	0	300,000,00
Total ENX05 SPOT										0.00	0	300,000,00
Total For ENX05										0.00	0	300,000,00
ENX06 On 12/06/2020 Spot Bond				100.54193		100.49235				0.00	0	
Total ENX06 SPOT										0.00	0	
Total For ENX06										0.00	0	
EPF007 On 02/09/2020 Spot Bond				100.77905		100.72687				0.00	0	
Total EPF007 SPOT										0.00	0	
Total For EPF007										0.00	0	
EPF011 On 12/06/2020 Spot Bond				100.71634		100.66871				0.00	10,000,000,000	5,000,000,00
Total EPF011 SPOT										0.00	10,000,000,000	5,000,000,00
Total For EPF011										0.00	10,000,000,000	5,000,000,00
EPF012 On 06/11/2020 Spot Bond				101.65008		101.59756				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond				101.27051		101.21958				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond				100.76299		100.70814				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond				100.61617		100.56621				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond				100.62462		100.57344				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond				100.53246		100.48033				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond				100.55149		100.50029				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF02C On 07/11/2022 Spot Bond				101.26289		101.20857				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF04U SPOT										0.00	0	
Total For EPF04U										0.00	0	
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF05U SPOT										0.00	0	
Total For EPF05U										0.00	0	
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF08U SPOT										0.00	0	
Total For EPF08U										0.00	0	
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF09U SPOT										0.00	0	
Total For EPF09U										0.00	0	
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF10U SPOT										0.00	0	
Total For EPF10U										0.00	0	
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF11U SPOT										0.00	0	
Total For EPF11U										0.00	0	
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF12U SPOT										0.00	0	
Total For EPF12U										0.00	0	
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF13U SPOT										0.00	0	
Total For EPF13U										0.00	0	
EPFC4L On 07/11/2020 Spot Bond				101.19224		101.14204				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4L On 12/03/2021 Spot Bond				100.71444		100.66763				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS06 On 09/04/2020 Spot Bond				99.78351		102.03555				0.00	133,333,400	66,666,600
Total EQS06 SPOT										0.00	133,333,400	66,666,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For EQS06									0.00	133,333,400	66,666,60
EQS10 On 28/07/2022 Spot Bond				99.83207		100.09975			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				100.75160		100.70033			0.00	0	
Total EQT002 SPOT									0.00	0	
Total For EQT002									0.00	0	
EQT00 On 03/06/2024 Spot Bond				100.76244		100.70996			0.00	0	
Total EQT003 SPOT									0.00	0	
Total For EQT003									0.00	0	
EQT00 On 16/04/2025 Spot Bond				101.77617		101.71789			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				101.08322		101.02875			0.00	0	
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B On 17/08/2022 Spot Bond				101.05475		101.00234			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond				101.12868		101.07092			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond				101.06044		101.00761			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA1 On 25/11/2020 Spot Bond			10.00000	104.25700	10.00000	104.17600			0.00	0	
Total ERSA12/JIBAR SPOT									0.00	0	
Total For ERSA12/JIBAR									0.00	0	
ERSA2 On 17/08/2020 Spot Bond				101.29663		101.24574			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA21 SPOT										0.00	0	
Total For ERSA21										0.00	0	
ERSA2 On 17/08/2020 Spot Bond				101.05476		101.00233				0.00	0	
Total ERSA24 SPOT										0.00	0	
Total For ERSA24										0.00	0	
ERSA2 On 17/08/2022 Spot Bond				101.08885		101.03397				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond				101.04570		100.99395				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond				101.03201		100.98124				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ES23 On 25/01/2023 Spot Bond			8.26500	106.05068	8.54000	105.28238			545,212,296,000.00	65,966,400	1,867,508,30	
Total ES23 SPOT									545,212,296,000.00	65,966,400	1,867,508,30	
Total For ES23									545,212,296,000.00	65,966,400	1,867,508,30	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.75777	10.00000	101.67597			0.00	0		
Total ES23/R2023 SPOT									0.00	0	0	
Total For ES23/R2023									0.00	0	0	
ES26 On 02/04/2026 Spot Bond			11.64000	83.87684	12.19000	81.74272			60,634,631,712,000.00	5,209,160,800	9,435,125,10	
Total ES26 SPOT									60,634,631,712,000.00	5,209,160,800	9,435,125,10	
Total For ES26									60,634,631,712,000.00	5,209,160,800	9,435,125,10	
ES26/R On 02/04/2026 Spot Bond			7.85000	99.93691	7.85000	99.87385			0.00	0		
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	
ES33 On 15/09/2033 Spot Bond			13.31000	64.35059	14.09000	60.94109			10,857,222,552,000.00	815,719,200	6,991,671,90	
Total ES33 SPOT									10,857,222,552,000.00	815,719,200	6,991,671,90	
Total For ES33									10,857,222,552,000.00	815,719,200	6,991,671,90	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.30057	7.50000	100.24038			0.00	0		
Total ES33/R209 SPOT									0.00	0	0	
Total For ES33/R209									0.00	0	0	
ES42 On 25/04/2042 Spot Bond			13.52000	68.56770	14.37000	64.61539			524,029,310,688,000.00	38,759,564,400	26,617,990,00	
Total ES42 SPOT									524,029,310,688,000.00	38,759,564,400	26,617,990,00	
Total For ES42									524,029,310,688,000.00	38,759,564,400	26,617,990,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES42/R On 25/04/2042 Spot Bond			8.50000	103.63534	8.50000	103.56465				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ESF01U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ESF01U SPOT										0.00	0	
Total For ESF01U										0.00	0	
ESF02U On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ESF02U SPOT										0.00	0	
Total For ESF02U										0.00	0	
ESFR03 On 20/04/2021 Spot Bond				101.67013		101.61333				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond				100.52585		100.47491				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond				100.53670		100.48383				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond				100.18971		100.13547				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	12.35381	100.00000	12.26226				0.00	0	
Total FFA1U SPOT										0.00	0	
Total For FFA1U										0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	20.04584	100.00000	19.89729				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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		50,000,000,000,000.00	500,000,000	250,000,000	
Total FIF13U SPOT								50,000,000,000,000.00	500,000,000	250,000,000	
Total For FIF13U								50,000,000,000,000.00	500,000,000	250,000,000	
FIFB12 On 13/08/2020 Spot Bond				101.16853		101.11316			0.00	0	
Total FIFB12 SPOT									0.00	0	
Total For FIFB12									0.00	0	
FIFB14 On 07/11/2022 Spot Bond				101.26430		101.20990			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond				101.01243		100.95858			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond				101.06513		101.01122			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond				101.09352		101.03757			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond				101.48527		101.42807			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFC33 On 03/06/2020 Spot Bond				100.72982		100.68100			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFC33 SPOT										0.00	0	
Total For FIFC33										0.00	0	
FIFC35 On 11/02/2021 Spot Bond				101.13779		101.08675				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				103.62926		103.56367				0.00	0	
Total FNTH10 SPOT										0.00	0	
Total For FNTH10										0.00	0	
FNTI10 On 29/05/2020 Spot Bond				102.60170		102.53611				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				102.11688		102.06750				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			8.32500	105.06667	8.60000	104.68843				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB16 On 08/07/2020 Spot Bond				102.95493		102.90004				0.00	0	4,789,000,00
Total FRB16 SPOT										0.00	0	4,789,000,00
Total For FRB16										0.00	0	4,789,000,00
FRB17 On 08/01/2022 Spot Bond				105.96249		105.90476				0.00	0	500,000,00
Total FRB17 SPOT										0.00	0	500,000,00
Total For FRB17										0.00	0	500,000,00
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRB18 On 13/04/2021 Spot Bond				104.71806		104.65920			0.00	1,800,000,000	950,000,000
Total FRB18 SPOT									0.00	1,800,000,000	950,000,000
Total For FRB18									0.00	1,800,000,000	950,000,000
FRB19 On 14/04/2021 Spot Bond			9.47500	108.43851	9.75000	108.08216			0.00	0	
Total FRB19 SPOT									0.00	0	
Total For FRB19									0.00	0	
FRB20 On 15/04/2021 Spot Bond				104.47476		104.41415			0.00	0	
Total FRB20 SPOT									0.00	0	
Total For FRB20									0.00	0	
FRB21 On 24/11/2021 Spot Bond				104.71165		104.65835			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond				105.98706		105.92943			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond				103.03086		103.32167			0.00	6,318,000,000	3,159,000,000
Total FRB23 SPOT									0.00	6,318,000,000	3,159,000,000
Total For FRB23									0.00	6,318,000,000	3,159,000,000
FRB24 On 08/11/2023 Spot Bond				106.67352		105.33155			0.00	456,000,000	228,000,000
Total FRB24 SPOT									0.00	456,000,000	228,000,000
Total For FRB24									0.00	456,000,000	228,000,000
FRB25 On 19/09/2024 Spot Bond				99.94178		99.87041			0.00	800,000,000	938,000,000
Total FRB25 SPOT									0.00	800,000,000	938,000,000
Total For FRB25									0.00	800,000,000	938,000,000
FRB26 On 03/06/2024 Spot Bond				100.87206		100.81504			0.00	344,000,000	186,900,000
Total FRB26 SPOT									0.00	344,000,000	186,900,000
Total For FRB26									0.00	344,000,000	186,900,000
FRB27 On 03/06/2026 Spot Bond			12.20000	94.70241	12.75000	92.43369		34,160,000,000,000.00	2,800,000,000	2,800,000,000	1,400,000,000
Total FRB27 SPOT								34,160,000,000,000.00	2,800,000,000	2,800,000,000	1,400,000,000
Total For FRB27								34,160,000,000,000.00	2,800,000,000	2,800,000,000	1,400,000,000
FRBI22 On 31/01/2022 Spot Bond			4.00000	159.57683	4.31000	158.61212			0.00	0	
Total FRBI22 SPOT									0.00	0	
Total For FRBI22									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.81000	287.43923	4.81000	287.25394			0.00	0	1,320,600,000
Total FRBI23 SPOT									0.00	0	1,320,600,000

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 FRBI23										0.00	0	1,320,600,00
FRBI25 On 31/01/2025 Spot Bond			5.85000	123.56059	6.55000	119.67312				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			6.20000	156.15563	6.25000	155.49693				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			6.37000	81.53408	7.27000	75.89991				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			6.55000	171.58790	7.10000	162.36018				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			7.00000	64.16975	7.20000	62.23811				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			7.10000	63.55973	7.20000	62.54762				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ01 On 30/11/2020 Spot Bond			5.92000	96.13783	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			8.69000	68.18318	7.83000	70.28491				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.80000	67.19459	7.87000	69.55305				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC12U 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	
FRC16U On 31/01/2025 Spot Bond			6.70000	118.97185	7.40000	115.24045				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond				101.15488		101.08461				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond				50.81291		50.81291				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	104.25700	10.00000	104.17600				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				103.69217		103.63123				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	
FRC21: On 07/05/2020 Spot Bond				101.31240		101.25518				0.00	0	
Total FRC212 SPOT										0.00	0	
Total For FRC212										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			4.71000	157.59677	5.02000	156.63817				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC22: On 20/05/2020 Spot Bond				101.04427		100.98795				0.00	0	
Total FRC225 SPOT										0.00	0	
Total For FRC225										0.00	0	
FRC23: On 31/01/2022 Spot Bond			5.57000	155.24069	5.88000	154.28948				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC23 On 20/12/2020 Spot Bond				100.31828		100.22514				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23 On 19/10/2020 Spot Bond				105.71482		105.71482				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23 On 19/10/2020 Spot Bond				105.93009		105.93009				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24 On 19/10/2020 Spot Bond				105.73978		105.73978				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24 On 19/10/2020 Spot Bond				103.72184		103.57169				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24 On 19/10/2020 Spot Bond				103.68389		103.53543				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24 On 19/10/2020 Spot Bond				102.94301		102.82731				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24 On 19/10/2020 Spot Bond				105.27805		105.27805				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25 On 19/10/2020 Spot Bond				102.93350		102.81822				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25 On 13/02/2022 Spot Bond				101.36734		101.29878				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25 On 14/03/2022 Spot Bond				100.47595		100.42219				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25 On 27/03/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC254 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			103.67688			103.59438				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC25: On 27/03/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC257 SPOT										0.00	0	
Total For FRC257										0.00	0	
FRC25: On 08/05/2020 Spot Bond			101.31043			101.25739				0.00	530,000,000	265,000,00
Total FRC258 SPOT										0.00	530,000,000	265,000,00
Total For FRC258										0.00	530,000,000	265,000,00
FRC26: On 10/10/2020 Spot Bond			101.88378			101.82633				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC26: On 13/07/2020 Spot Bond			101.86735			101.80799				0.00	0	
Total FRC262 SPOT										0.00	0	
Total For FRC262										0.00	0	
FRC26: On 13/07/2020 Spot Bond			101.95645			101.89993				0.00	0	
Total FRC264 SPOT										0.00	0	
Total For FRC264										0.00	0	
FRC26: On 20/06/2021 Spot Bond			101.98145			101.92360				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond			104.03061			103.96151				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond			101.50549			101.44631				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	101.55506	9.58400	101.47674				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	103.99405	9.80000	103.91208				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC274 On 12/12/2020 Spot Bond				100.55304		100.50159				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC275 On 12/12/2020 Spot Bond				100.55401		100.50239				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC276 On 04/03/2021 Spot Bond				100.72818		100.67741				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC277 On 27/03/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC278 SPOT										0.00	0	
Total For FRC278										0.00	0	
FRC278 On 21/11/2022 Spot Bond				100.99545		100.94129				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond				100.20458		100.14593				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	106.23390	3.57000	106.17582				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 26/01/2021 Spot Bond				102.36855		102.29349				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC283 On 11/11/2024 Spot Bond				101.47561		101.40315				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond				100.25750		100.20523				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	104.42073	3.40000	104.36508				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC289 On 20/12/2022 Spot Bond				100.18224		100.13029				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC290 On 20/06/2022 Spot Bond				101.32804		101.27086				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC291 On 26/01/2021 Spot Bond				101.72585		101.65897				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC292 On 18/09/2020 Spot Bond			8.25000	100.26664	8.25000	100.19991				0.00	0	
Total FRC292 SPOT										0.00	0	
Total For FRC292										0.00	0	
FRC293 On 18/04/2021 Spot Bond				101.57594		101.52012				0.00	462,000,000	231,000,000
Total FRC293 SPOT										0.00	462,000,000	231,000,000
Total For FRC293										0.00	462,000,000	231,000,000
FRC294 On 18/04/2021 Spot Bond				101.55685		101.50186				0.00	462,000,000	231,000,000
Total FRC294 SPOT										0.00	462,000,000	231,000,000
Total For FRC294										0.00	462,000,000	231,000,000
FRC296 On 14/05/2024 Spot Bond				101.17246		101.11556				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC297 On 14/05/2024 Spot Bond				101.18465		101.12693				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC298 On 15/11/2020 Spot Bond			8.10000	100.98493	8.10000	100.91746				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC299 On 20/06/2024 Spot Bond				100.23135		100.16463				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond				102.76409		102.69781				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC301 On 30/11/2020 Spot Bond				100.91024		100.91024				0.00	0	
Total FRC301 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC301										0.00	0	
FRC30: On 11/11/2024 Spot Bond				101.36918		101.30348				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond				100.96679		100.90156				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 28/12/2020 Spot Bond				100.00003		99.94883				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30: On 06/11/2023 Spot Bond				101.48502		101.41899				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond				100.83802		100.78698				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 12/08/2020 Spot Bond				101.08705		101.03816				0.00	0	
Total FRC307 SPOT										0.00	0	
Total For FRC307										0.00	0	
FRC30: On 31/05/2024 Spot Bond				101.19440		101.13019				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond				100.17899		100.12804				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond				100.20128		100.14361				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 23/02/2021 Spot Bond				99.88000		99.88000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31: On 23/02/2021 Spot Bond				99.02000		99.02000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31: On 20/06/2024 Spot Bond				100.21795		100.15527				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 23/02/2021 Spot Bond				104.75000		104.75000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC314 On 13/10/2026 Spot Bond				94.00809		94.00809				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond				100.49188		100.43464				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond				101.49482		101.43502				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond				97.54060		97.49276				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond				100.21791		100.15526				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 23/10/2020 Spot Bond				100.00000		100.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC320 On 24/10/2020 Spot Bond				101.61710		101.55547				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC321 On 20/12/2024 Spot Bond				100.25216		100.17916				0.00	0	
Total FRC322 SPOT										0.00	0	
Total For FRC322										0.00	0	
FRC322 On 20/12/2024 Spot Bond				100.22220		100.15823				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond				100.20307		100.14486				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC321 On 02/04/2024 Spot Bond				99.94452		101.98091				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC321 On 20/12/2022 Spot Bond				100.21798		100.15527				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC321 On 30/09/2022 Spot Bond				99.99992		99.94726				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC321 On 27/12/2022 Spot Bond				100.85594		100.80320				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC321 On 06/11/2023 Spot Bond				101.34477		101.29056				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC331 On 15/10/2022 Spot Bond				101.14616		101.08869				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 02/02/2021 Spot Bond				100.81462		100.75701				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond				100.81462		100.75701				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC331 On 14/05/2024 Spot Bond				100.89255		100.83323				0.00	0	
Total FRC333 SPOT										0.00	0	
Total For FRC333										0.00	0	
FRC331 On 05/03/2021 Spot Bond				100.67240		100.62562				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC331 On 31/05/2024 Spot Bond				100.61261		100.55247				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC331 On 13/09/2021 Spot Bond				100.37552		100.31623				0.00	0	
Total FRC336 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC336										0.00	0	
FRC33 On 25/04/2023 Spot Bond				100.18330		100.11343				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC66 On 31/01/2022 Spot Bond			5.35000	155.83905	5.66000	154.88597				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			5.29000	156.00275	5.60000	155.04916				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			5.27000	156.05738	5.58000	155.10360				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD17U SPOT										0.00	0	
Total For FRD17U										0.00	0	
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD19U SPOT										0.00	0	
Total For FRD19U										0.00	0	
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD20U SPOT										0.00	0	
Total For FRD20U										0.00	0	
FRD23 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD23U SPOT										0.00	0	
Total For FRD23U										0.00	0	
FRD24 On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD24U SPOT										0.00	0	
Total For FRD24U										0.00	0	
FRD25 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD25U SPOT										0.00	0	
Total For FRD25U										0.00	0	
FRD26 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD26U SPOT										0.00	0	
Total For FRD26U										0.00	0	
FRD27 On 28/08/2023 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 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			7.60000	66.93599	7.60000	66.87845				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			6.60000	80.83199	6.85000	78.21224				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond				101.38317		101.33199				0.00	700,000,000	350,000,000
Total FRJ022 SPOT										0.00	700,000,000	350,000,000
Total For FRJ022										0.00	700,000,000	350,000,000
FRJ20 On 20/09/2020 Spot Bond				100.36527		100.32388				0.00	1,600,000,000	800,000,000
Total FRJ20 SPOT										0.00	1,600,000,000	800,000,000
Total For FRJ20										0.00	1,600,000,000	800,000,000
FRJ21 On 15/09/2021 Spot Bond				100.86317		100.81825				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ22 On 07/03/2022 Spot Bond				101.25525		101.48123				0.00	25,000,000,000	12,500,000,000
Total FRJ22 SPOT										0.00	25,000,000,000	12,500,000,000
Total For FRJ22										0.00	25,000,000,000	12,500,000,000
FRJ23 On 31/07/2023 Spot Bond				101.76292		101.71675				0.00	2,800,000,000	1,400,000,000
Total FRJ23 SPOT										0.00	2,800,000,000	1,400,000,000
Total For FRJ23										0.00	2,800,000,000	1,400,000,000
FRJ24 On 14/02/2024 Spot Bond				100.85756		100.80625				0.00	0	0
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				102.61102		102.54843				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ26 On 14/02/2026 Spot Bond				101.76046		101.70346				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond				103.64097		103.56308				0.00	400,000,000	200,000,000
Total FRJ27 SPOT										0.00	400,000,000	200,000,000
Total For FRJ27										0.00	400,000,000	200,000,000
FRJ29 On 14/02/2029 Spot Bond				101.39726		101.33902				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			6.28800	107.91448	6.38800	107.89522				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			6.52000	81.67200	6.77000	79.01895				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond				101.75980		101.70464				0.00	0	0
Total FRS103 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond				101.49260		101.43768				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			6.66000	80.20904	6.91000	77.61397				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			6.40000	174.17818	6.95000	164.77870				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			6.80000	78.77871	7.05000	76.24026				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			6.43000	173.65624	6.98000	164.29139				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			6.25000	121.37643	6.95000	117.56329				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	119.44618	3.70500	119.37958				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			6.80000	78.77871	7.05000	76.24026				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			6.55000	171.58790	7.10000	162.36018				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			6.60000	170.73522	7.15000	161.56398				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			5.78000	123.94742	6.48000	120.04677				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			6.63000	170.22616	7.18000	161.08863				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			6.80000	78.77871	7.05000	76.24026				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			6.85000	149.29322	6.90000	148.65919				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			7.55000	71.64007	7.80000	69.38277				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			6.74000	150.42984	6.79000	149.79171				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			6.80000	149.80864	6.85000	149.17275				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			7.14000	161.85712	7.69000	153.27233				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			7.48000	72.27073	7.73000	69.98867				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.80000	78.77871	7.05000	76.24026				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			6.80000	78.77871	7.05000	76.24026				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			6.61000	151.78595	6.66000	151.14294				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.91000	165.56568	7.46000	156.73629				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS142 On 31/03/2028 Spot Bond			6.74000	150.42984	6.79000	149.79171				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			6.74000	150.42984	6.79000	149.79171				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			7.03000	147.45447	7.08000	146.82708				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			6.55000	119.76726	7.25000	116.00884				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			4.41000	158.42952	4.72000	157.46834				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			7.09000	146.84734	7.14000	146.22216				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			7.13000	146.44419	7.18000	145.82046				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			6.52000	119.92708	7.22000	116.16323				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			6.55000	152.41658	6.60000	151.77130				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			7.14000	146.34361	7.19000	145.72022				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 20/06/2022 Spot Bond				17.43984		17.43984				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS158 On 06/06/2023 Spot Bond				19.85965		19.85965				0.00	0	
Total FRS159 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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				23.78861		23.78861				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS16 On 06/06/2025 Spot Bond				27.64304		27.64304				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16 On 20/06/2022 Spot Bond				15.56943		15.56943				0.00	0	
Total FRS162 SPOT										0.00	0	
Total For FRS162										0.00	0	
FRS16 On 06/06/2023 Spot Bond				17.40143		17.40143				0.00	0	
Total FRS163 SPOT										0.00	0	
Total For FRS163										0.00	0	
FRS16 On 06/06/2024 Spot Bond				20.95338		20.95338				0.00	0	
Total FRS164 SPOT										0.00	0	
Total For FRS164										0.00	0	
FRS16 On 06/06/2025 Spot Bond				24.22221		24.22221				0.00	0	
Total FRS165 SPOT										0.00	0	
Total For FRS165										0.00	0	
FRS16 On 01/08/2022 Spot Bond				13.63888		13.63888				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS16 On 01/08/2022 Spot Bond				13.57743		13.57743				0.00	0	
Total FRS168 SPOT										0.00	0	
Total For FRS168										0.00	0	
FRS16 On 01/08/2021 Spot Bond				12.06154		12.06154				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS17 On 01/08/2022 Spot Bond				14.01672		14.01672				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond				101.77202		101.71388				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond				101.88308		101.82039				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 13/11/2020 Spot Bond				107.55479		107.55479				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS173 On 13/05/2021 Spot Bond				94.08889		94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS174 On 26/01/2024 Spot Bond				18.31497		18.31497				0.00	0	
Total FRS175 SPOT										0.00	0	
Total For FRS175										0.00	0	
FRS175 On 26/01/2024 Spot Bond				18.31496		18.31496				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 19/07/2024 Spot Bond				23.10827		23.10827				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS177 On 18/09/2023 Spot Bond				100.43289		100.37982				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond				100.06093		99.99961				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond				95.21451		95.21451				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond				93.03945		93.03945				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond				104.51429		104.51429				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS187 On 23/01/2024 Spot Bond				110.19946		110.19946				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond				96.78707		96.78707				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond				26.69136		26.69136				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS195 On 19/06/2026 Spot Bond				48.67179		48.67179				0.00	0	
Total FRS195 SPOT										0.00	0	
Total For FRS195										0.00	0	
FRS197 On 05/08/2024 Spot Bond				101.25127		101.19966				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS198 On 03/08/2020 Spot Bond				101.82013		101.82013				0.00	0	
Total FRS198 SPOT										0.00	0	
Total For FRS198										0.00	0	
FRS199 On 05/08/2025 Spot Bond				101.36128		101.30349				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond				101.21444		101.15736				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond				100.90855		100.85353				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 On 23/08/2025 Spot Bond				91.57633		91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS204 On 11/09/2020 Spot Bond				97.02446		97.02446				0.00	0	
Total FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS205 On 15/03/2021 Spot Bond				94.00809		94.00809				0.00	0	
Total FRS205 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond				101.87403		101.81355				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 16/11/2020 Spot Bond				84.05942		84.05942				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS207 On 16/11/2020 Spot Bond				81.47910		81.47910				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS208 On 18/11/2024 Spot Bond				101.05048		100.99676				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS210 SPOT										0.00	0	
Total For FRS210										0.00	0	
FRS210 On 20/12/2020 Spot Bond				88.01305		88.01305				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS211 On 04/09/2020 Spot Bond				159.68477		159.68477				0.00	0	
Total FRS212 SPOT										0.00	0	
Total For FRS212										0.00	0	
FRS212 On 03/09/2021 Spot Bond				93.99087		93.99087				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond				92.29702		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				0.00	793,524,685	793,524,685
Total FRS215 SPOT										0.00	793,524,685	793,524,685
Total For FRS215										0.00	793,524,685	793,524,685
FRS36 On 07/12/2023 Spot Bond			4.61000	289.32082	4.61000	289.13895				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			4.50000	290.36206	4.50000	290.18210				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			5.22000	283.62840	5.22000	283.43629				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			4.20000	159.01583	4.51000	158.05284				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond				101.50306		101.44697				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			3.90000	159.85829	4.21000	158.89271				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond				101.35236		101.29610				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			6.50000	72.72701	6.75000	70.02770				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.92000	80.59898	6.47000	74.23080				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			5.67000	124.55811	6.37000	120.63664				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			5.74000	124.16910	6.44000	120.26088				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.41000	281.88330	5.41000	281.68810				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX20 On 01/10/2020 Spot Bond			7.00500	100.80504	7.28000	100.61086			101,772,843,000,000.00	14,528,600,000	7,264,300,000	
Total FRX20 SPOT									11,772,843,000,000.00	14,528,600,000	7,264,300,000	
Total For FRX20									11,772,843,000,000.00	14,528,600,000	7,264,300,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX23 On 28/02/2023 Spot Bond			8.37500	99.05032	8.65000	98.29368				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			10.48000	104.20918	11.01000	102.20198				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			10.49000	98.72466	11.03000	96.54639				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			10.50000	95.31980	11.05000	92.80826				0.00	0	500,000,00
Total FRX26 SPOT										0.00	0	500,000,00
Total For FRX26										0.00	0	500,000,00
FRX27 On 07/03/2027 Spot Bond			10.59000	98.69155	11.14000	96.02903				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			10.99000	97.08128	11.54000	94.19092				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			11.63000	90.70126	12.29000	87.18840				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			11.81000	87.01244	12.49000	83.34034				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			11.99000	90.74235	12.72500	86.49819				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.74000	68.14542	13.59500	63.96597				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										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	
Total FS4A5U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS4A5U										0.00	0	
FS4B1 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	
FS4C1 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	
FS4D1 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	
FS5A3 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	
FS5A4 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	
FS5A5 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	
FS5B1 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	
FS5C1 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	
FS5D1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5D1U SPOT										0.00	0	
Total For FS5D1U										0.00	0	
FS5E1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5E1U SPOT										0.00	0	
Total For FS5E1U										0.00	0	
FS6A2 On 20/08/2023 Spot Bond				100.37173		100.32306				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond				101.23548		101.18550				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond				100.97877		100.92755				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				100.92282		100.87596				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond				100.95239		100.90323				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond				100.97031		100.91976				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond				100.97558		100.92463				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond				102.24101		102.18935				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond				101.48158		101.42324				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond				101.35458		101.29489				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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				102.92324		102.87265				0.00	1,240,000,000	1,220,000,000
Total GH5A11 SPOT										0.00	1,240,000,000	1,220,000,000
Total For GH5A11										0.00	1,240,000,000	1,220,000,000
GH5A2 On 25/11/2024 Spot Bond				102.97918		102.92707				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond				102.77750		102.72481				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond				102.87671		102.82131				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond				103.55612		103.48210				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB07U SPOT										0.00	0	
Total For GRB07U										0.00	0	
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB16U SPOT										0.00	0	
Total For GRB16U										0.00	0	
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB17U SPOT										0.00	0	
Total For GRB17U										0.00	0	
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB18U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
GRB32 On 28/06/2026 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 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			5.97000	91.16950	6.87000	85.34634				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond				102.87195		102.81449				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond				101.84309		101.79281				0.00	1,140,000,000	570,000,000
Total GRT11 SPOT										0.00	1,140,000,000	570,000,000
Total For GRT11										0.00	1,140,000,000	570,000,000
GRT12 On 24/06/2020 Spot Bond				100.26762		100.17701				0.00	0	
Total GRT12 SPOT										0.00	0	
Total For GRT12										0.00	0	
GRT13 On 15/04/2020 Spot Bond				101.79115		101.73990				0.00	0	
Total GRT13 SPOT										0.00	0	
Total For GRT13										0.00	0	
GRT14 On 15/09/2021 Spot Bond				101.47366		101.42772				0.00	1,090,000,000	545,000,000
Total GRT14 SPOT										0.00	1,090,000,000	545,000,000
Total For GRT14										0.00	1,090,000,000	545,000,000
GRT15 On 15/04/2020 Spot Bond				101.78843		101.73574				0.00	400,000,000	200,000,000
Total GRT15 SPOT										0.00	400,000,000	200,000,000
Total For GRT15										0.00	400,000,000	200,000,000
GRT16 On 17/10/2021 Spot Bond				102.79645		102.74306				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.35000	109.99866	8.62500	109.06945				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond				101.32278		101.27509				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT20 On 03/04/2024 Spot Bond				100.95897		100.89982				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			12.15000	92.54381	12.70000	90.84378				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond				101.73366		101.67711				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond				103.05347		102.99100				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond				101.14587		101.09735				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond				100.99854		100.94519				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond				101.88376		101.81460				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond				100.15454		100.10173				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond				100.57678		100.52994				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond				100.58743		100.53898				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond				101.01090		100.95777				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond				100.81493		100.76433				0.00	0	
Total GRT31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond				101.58646		101.53019				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond				101.81629		101.75686				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond				101.98680		101.92196				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond				100.59896		100.54413				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond				99.98166		99.92651				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond				101.39866		101.34381				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond				100.96500		100.91485				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond				101.17519		101.12326				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond				101.00413		100.95096				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond				100.10665		100.05794				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond				100.10997		100.05965				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRX01U SPOT										0.00	0	
Total For GRX01U										0.00	0	
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX02U SPOT										0.00	0	
Total For GRX02U										0.00	0	
H10T1 On 26/02/2023 Spot Bond				100.77687		100.72286				0.00	380,000,000	190,000,000
Total H10T1 SPOT										0.00	380,000,000	190,000,000
Total For H10T1										0.00	380,000,000	190,000,000
H10T2 On 30/09/2022 Spot Bond				99.99989		99.94424				0.00	500,000,000	250,000,000
Total H10T2 SPOT										0.00	500,000,000	250,000,000
Total For H10T2										0.00	500,000,000	250,000,000
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				100.73531		100.68671				0.00	10,700,000,000	5,350,000,000
Total HC5T2 SPOT										0.00	10,700,000,000	5,350,000,000
Total For HC5T2										0.00	10,700,000,000	5,350,000,000
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB06 On 11/07/2020 Spot Bond				101.86524		101.80597				0.00	0	
Total HILB06 SPOT										0.00	0	
Total For HILB06										0.00	0	
HILB07 On 11/07/2021 Spot Bond				101.88844		101.82825				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond				100.13433		100.07930				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond				99.99987		99.94224				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond				100.60347		100.55514				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond				100.80740		100.75525				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond				100.63506		100.58354				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	104.25700	10.00000	104.17600				0.00	0	
Total HPF04/JIBAR SPOT										0.00	0	
Total For HPF04/JIBAR										0.00	0	
HPF11 On 31/03/2023 Spot Bond				99.98062		99.92247				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond				99.98143		99.92610				0.00	0	
Total HPF12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond				99.98177		99.92725				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			7.33500	102.34524	7.61000	102.19044				0.00	0	
Total HWAY20 SPOT										0.00	0	
Total For HWAY20										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			100.00000	78.44134	100.00000	77.96207				0.00	0	
Total HWAY20/R207 SPOT										0.00	0	
Total For HWAY20/R207										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.12000	284.55216	5.12000	284.36169				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.31000	283.21628	5.31000	283.02240				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			6.93000	74.63755	6.93000	74.57729				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			13.34000	75.62023	14.12000	71.77056		374,020,000,000,000.00		103,000,000,000	30,000,000,00	
Total HWAY34 SPOT								*4,020,000,000,000.00		103,000,000,000	30,000,000,00	
Total For HWAY34								*4,020,000,000,000.00		103,000,000,000	30,000,000,00	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.55018	100.00000	10.47990				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			13.32000	75.13906	14.10000	71.24300		159,840,000,000,000.00		12,000,000,000	5,620,000,00	
Total HWAY35 SPOT								159,840,000,000,000.00		12,000,000,000	5,620,000,00	
Total For HWAY35								159,840,000,000,000.00		12,000,000,000	5,620,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.54973	100.00000	10.47945				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond				102.01282		101.95696				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond				101.73353		101.68050				0.00	5,424,000,000	2,712,000,00

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 HWF12 SPOT										0.00	5,424,000,000	2,712,000,00
Total For HWF12										0.00	5,424,000,000	2,712,000,00
HWF13 On 28/11/2022 Spot Bond				100.81914		100.76813				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	104.25700	10.00000	104.17600				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			5.10000	127.77814	5.80000	123.74684		563,311,364,000,000.00	306,531,640,000	449,997,320,00		
Total I2025 SPOT								563,311,364,000,000.00	306,531,640,000	449,997,320,00		
Total For I2025								563,311,364,000,000.00	306,531,640,000	449,997,320,00		
I2029 On 31/03/2029 Spot Bond			5.50000	87.36064	6.40000	81.27840		766,150,000,000,000.00	139,300,000,000	175,433,500,00		
Total I2029 SPOT								766,150,000,000,000.00	139,300,000,000	175,433,500,00		
Total For I2029								766,150,000,000,000.00	139,300,000,000	175,433,500,00		
I2033 On 28/02/2033 Spot Bond			6.10000	78.42802	6.10000	78.36982		149,694,000,000,000.00	24,540,000,000	54,382,213,30		
Total I2033 SPOT								149,694,000,000,000.00	24,540,000,000	54,382,213,30		
Total For I2033								149,694,000,000,000.00	24,540,000,000	54,382,213,30		
I2038 On 31/01/2038 Spot Bond			5.90000	88.56442	6.15000	85.63698		198,986,350,000,000.00	33,726,500,000	201,649,536,70		
Total I2038 SPOT								198,986,350,000,000.00	33,726,500,000	201,649,536,70		
Total For I2038								198,986,350,000,000.00	33,726,500,000	201,649,536,70		
I2046 On 31/03/2046 Spot Bond			6.00000	74.87537	6.20000	72.49072		136,179,000,000,000.00	22,696,500,000	137,859,282,60		
Total I2046 SPOT								136,179,000,000,000.00	22,696,500,000	137,859,282,60		
Total For I2046								136,179,000,000,000.00	22,696,500,000	137,859,282,60		
I2050 On 31/12/2050 Spot Bond			6.10000	74.53091	6.20000	73.25499		565,041,170,000,000.00	92,629,700,000	345,030,765,70		
Total I2050 SPOT								565,041,170,000,000.00	92,629,700,000	345,030,765,70		
Total For I2050								565,041,170,000,000.00	92,629,700,000	345,030,765,70		
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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB122U SPOT										0.00	0	
Total For IB122U										0.00	0	
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB125U SPOT										0.00	0	
Total For IB125U										0.00	0	
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB126U SPOT										0.00	0	
Total For IB126U										0.00	0	
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB139U SPOT										0.00	0	
Total For IB139U										0.00	0	
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL02U SPOT										0.00	0	
Total For IBL02U										0.00	0	
IBL100 On 24/05/2020 Spot Bond				100.90331		100.85240				0.00	0	
Total IBL100 SPOT										0.00	0	
Total For IBL100										0.00	0	
IBL101 On 24/05/2022 Spot Bond			8.29000	104.66486	8.56500	104.05710				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond				101.22071		101.16929				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL104 On 17/07/2020 Spot Bond			8.70500	101.74206	8.70500	101.66987				0.00	0	
Total IBL104 SPOT										0.00	0	
Total For IBL104										0.00	0	
IBL106 On 06/08/2020 Spot Bond			7.84000	101.36577	7.84000	101.30021				0.00	0	
Total IBL106 SPOT										0.00	0	
Total For IBL106										0.00	0	
IBL109 On 07/12/2023 Spot Bond			5.07000	285.01544	5.07000	284.82576				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	100.53540	8.12000	100.46955				0.00	0	
Total IBL110 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL110										0.00	0	
IBL112 On 21/05/2020 Spot Bond				101.00981		100.96422				0.00	0	
Total IBL112 SPOT										0.00	0	
Total For IBL112										0.00	0	
IBL113 On 21/05/2021 Spot Bond				100.93902		100.88938				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond				101.24073		101.18936				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond				100.96263		100.91111				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL116 On 20/06/2020 Spot Bond				100.16277		100.11666				0.00	0	
Total IBL116 SPOT										0.00	0	
Total For IBL116										0.00	0	
IBL118 On 24/07/2020 Spot Bond				101.49574		101.44198				0.00	0	
Total IBL118 SPOT										0.00	0	
Total For IBL118										0.00	0	
IBL119 On 16/08/2021 Spot Bond				101.04344		100.99184				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond				101.74119		101.68683				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond				101.20989		101.15993				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond				101.09922		101.04725				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL127 On 02/04/2020 Spot Bond				99.94940		99.89869				0.00	0	
Total IBL127 SPOT										0.00	0	
Total For IBL127										0.00	0	
IBL128 On 11/04/2022 Spot Bond				101.78333		101.72731				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond				101.01533		100.96664				0.00	0	598,000,00
Total IBL129 SPOT										0.00	0	598,000,00
Total For IBL129										0.00	0	598,000,00
IBL130 On 22/07/2022 Spot Bond				101.74364		101.68865				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL131 On 07/08/2020 Spot Bond				101.16410		101.11555				0.00	0	
Total IBL131 SPOT										0.00	0	
Total For IBL131										0.00	0	
IBL132 On 12/08/2024 Spot Bond				101.18256		101.12753				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond				100.52862		100.48129				0.00	300,000,000	150,000,00
Total IBL133 SPOT										0.00	300,000,000	150,000,00
Total For IBL133										0.00	300,000,000	150,000,00
IBL134 On 17/10/2024 Spot Bond				101.63471		101.57930				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond				100.93004		100.87602				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond				100.89698		100.84581				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond				101.65292		101.59271				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond				101.67554		101.61434				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond				101.05042		101.00174				0.00	900,000,000	450,000,00
Total IBL140 SPOT										0.00	900,000,000	450,000,00
Total For IBL140										0.00	900,000,000	450,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL141 On 20/08/2020 Spot Bond			7.61500	100.83239	7.61500	100.76972				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond				100.95444		100.90511				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond				100.55219		100.50639				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond				100.41197		100.36011				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL36 On 31/01/2022 Spot Bond			3.93000	159.77378	4.24000	158.80847				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	104.25700	10.00000	104.17600				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL50 On 02/08/2020 Spot Bond			8.11000	101.72471	8.38500	101.56353				0.00	0	
Total IBL50 SPOT										0.00	0	
Total For IBL50										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.93500	105.41696	9.21000	104.43429				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond				101.68785		101.63653				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			4.05000	159.43633	4.36000	158.47205				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL75 On 19/08/2020 Spot Bond				101.31596		101.26844				0.00	0	
Total IBL75 SPOT										0.00	0	
Total For IBL75										0.00	0	
IBL77 On 25/11/2020 Spot Bond				101.54572		101.50073				0.00	1,060,000,000	530,000,000
Total IBL77 SPOT										0.00	1,060,000,000	530,000,000

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 IBL77										0.00	1,060,000,000	530,000,000
IBL78 On 25/11/2022 Spot Bond			8.77500	106.37708	9.05000	105.65138				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL81U SPOT										0.00	0	
Total For IBL81U										0.00	0	
IBL86 On 20/05/2021 Spot Bond				101.89197		101.84307				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			8.21500	105.94030	8.49000	105.56947				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	49.39437	100.00000	49.06535				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond				100.93590		100.87681				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond				101.51982		101.47318				0.00	0	43,000,000
Total IBL95 SPOT										0.00	0	43,000,000
Total For IBL95										0.00	0	43,000,000
IBL98 On 03/10/2023 Spot Bond				101.46893		101.41078				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDC01U SPOT										0.00	0	
Total For IDC01U										0.00	0	
IDC02L On 28/02/2028 Spot Bond			100.00000	10.05945	100.00000	9.99244				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			7.76500	103.94793	8.04000	103.73171				0.00	0	
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			11.35000	96.93543	11.90000	94.99959				0.00	0	882,995,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG06 SPOT										0.00	0	882,995,40
Total For IDCG06										0.00	0	882,995,40
IDCG07 On 13/11/2020 Spot Bond				101.59420		101.54687				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			12.43000	97.53277	13.11000	93.77989				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond				100.72098		100.66827				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			11.95000	98.19362	12.50000	95.73782				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond				101.78344		101.73199				0.00	0	330,000,00
Total IDCG12 SPOT										0.00	0	330,000,00
Total For IDCG12										0.00	0	330,000,00
IDCG13 On 26/04/2023 Spot Bond				102.16328		102.10800				0.00	0	280,000,00
Total IDCG13 SPOT										0.00	0	280,000,00
Total For IDCG13										0.00	0	280,000,00
IDCG14 On 12/11/2021 Spot Bond				101.12525		101.07389				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond				101.81057		101.75572				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond				101.98531		101.92418				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond				101.21188		101.15687				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond				100.53461		100.48626				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG19 On 12/03/2024 Spot Bond				100.89258		100.84096				0.00	340,000,000	170,000,000
Total IDCG19 SPOT										0.00	340,000,000	170,000,000
Total For IDCG19										0.00	340,000,000	170,000,000
IDCG20 On 18/12/2020 Spot Bond				100.40259		100.35724				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond				100.41210		100.36431				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond				100.46263		100.41186				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond				101.48533		101.42813				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond				100.46325		100.41221				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	8.29510	100.00000	8.24016				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			10.85000	94.93744	11.40000	92.98873				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			8.03000	104.73700	8.30500	104.39673				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IN289U										0.00	0	
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN304U SPOT										0.00	0	
Total For IN304U										0.00	0	
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN306U SPOT										0.00	0	
Total For IN306U										0.00	0	
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN327U SPOT										0.00	0	
Total For IN327U										0.00	0	
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN329U SPOT										0.00	0	
Total For IN329U										0.00	0	
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN334U SPOT										0.00	0	
Total For IN334U										0.00	0	
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN342U SPOT										0.00	0	
Total For IN342U										0.00	0	
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN343U SPOT										0.00	0	
Total For IN343U										0.00	0	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN345U SPOT										0.00	0	
Total For IN345U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IN385U SPOT										0.00	0	
Total For IN385U										0.00	0	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN395U SPOT										0.00	0	
Total For IN395U										0.00	0	
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN396U SPOT										0.00	0	
Total For IN396U										0.00	0	
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN399U SPOT										0.00	0	
Total For IN399U										0.00	0	
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN403U SPOT										0.00	0	
Total For IN403U										0.00	0	
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		50,000,000,000,000.00		500,000,000	250,000,000	
Total IN404U SPOT								50,000,000,000,000.00		500,000,000	250,000,000	
Total For IN404U								50,000,000,000,000.00		500,000,000	250,000,000	
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN405U SPOT										0.00	0	
Total For IN405U										0.00	0	
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN406U SPOT										0.00	0	
Total For IN406U										0.00	0	
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN407U SPOT										0.00	0	
Total For IN407U										0.00	0	
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN408U SPOT										0.00	0	
Total For IN408U										0.00	0	
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN409U SPOT										0.00	0	
Total For IN409U										0.00	0	
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN415U SPOT										0.00	0	
Total For IN415U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN418U SPOT										0.00	0	
Total For IN418U										0.00	0	
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN419U SPOT										0.00	0	
Total For IN419U										0.00	0	
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN420U SPOT										0.00	0	
Total For IN420U										0.00	0	
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN421U SPOT										0.00	0	
Total For IN421U										0.00	0	
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN422U SPOT										0.00	0	
Total For IN422U										0.00	0	
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN425U SPOT										0.00	0	
Total For IN425U										0.00	0	
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN426U SPOT										0.00	0	
Total For IN426U										0.00	0	
ING196 On 30/06/2027 Spot Bond				66.84659		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	104.25700	10.00000	104.17600				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond				100.79785		100.74201				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond				101.46579		101.40743				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond				102.20589		102.17733				0.00	0	
Total ING383 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ING383									0.00	0	
ING384 On 30/09/2021 Spot Bond				89.01778		88.95777			0.00	0	
Total ING384 SPOT									0.00	0	
Total For ING384									0.00	0	
INLV01 On 12/08/2024 Spot Bond				101.85106		101.77463			0.00	0	
Total INLV01 SPOT									0.00	0	
Total For INLV01									0.00	0	
INLV02 On 20/10/2020 Spot Bond				102.95255		102.89051			0.00	0	
Total INLV02 SPOT									0.00	0	
Total For INLV02									0.00	0	
INLV03 On 11/02/2021 Spot Bond				102.66594		102.59980			0.00	0	43,000,00
Total INLV03 SPOT									0.00	0	43,000,00
Total For INLV03									0.00	0	43,000,00
INLV04 On 11/02/2021 Spot Bond			9.47500	104.34081	9.75000	104.02984			0.00	0	
Total INLV04 SPOT									0.00	0	
Total For INLV04									0.00	0	
INLV05 On 22/03/2023 Spot Bond				104.70439		104.63242			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	104.25700	10.00000	104.17600			0.00	0	
Total IPF01/JIBAR SPOT									0.00	0	
Total For IPF01/JIBAR									0.00	0	
IPF13 On 04/12/2020 Spot Bond				100.74209		100.68969			0.00	0	
Total IPF13 SPOT									0.00	0	
Total For IPF13									0.00	0	
IPF15 On 17/12/2020 Spot Bond				100.55368		100.50331			0.00	0	
Total IPF15 SPOT									0.00	0	
Total For IPF15									0.00	0	
IPF16 On 17/12/2021 Spot Bond				100.45457		100.40180			0.00	0	
Total IPF16 SPOT									0.00	0	
Total For IPF16									0.00	0	
IPF17 On 22/12/2020 Spot Bond				100.12114		100.07140			0.00	0	
Total IPF17 SPOT									0.00	0	
Total For IPF17									0.00	0	
IPF18 On 22/12/2021 Spot Bond				100.12303		100.07248			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond				100.12492		100.07355				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond				100.99949		100.94984				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond				100.46840		100.41627				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				101.31712		101.26176				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond				101.80009		101.74169				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond				101.21895		101.16420				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond				101.23199		101.17641				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				100.02182		100.03648				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF31 On 25/03/2026 Spot Bond				100.39940		100.40943				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond				99.96197		99.90477				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond				100.55630		100.50430				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC29 On 24/04/2020 Spot Bond				101.26810		101.21046				0.00	0	
Total IPFC29 SPOT										0.00	0	
Total For IPFC29										0.00	0	
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPL8/JIBAR SPOT										0.00	0	
Total For IPL8/JIBAR										0.00	0	
IV017/R On 31/01/2022 Spot Bond			2.75000	100.44369	2.75000	100.42108				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			8.70000	131.58240	8.75000	131.01310				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond				102.56959		102.50350				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			9.47500	104.05742	9.75000	103.74713				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond				104.86563		107.65398				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond				105.03788		104.97606				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond				100.16996		100.09887				0.00	0	
Total IV038 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			6.15000	153.67739	6.46000	152.73112				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond				103.32084		103.26202				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			10.29500	102.30233	10.57000	101.83849				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond				105.10347		105.04725				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			10.31000	107.66591	10.58500	107.16012				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond				101.81016		101.73400				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			4.85000	157.21008	5.16000	156.25270			1,049,346,000,000.00		216,360,000	2,203,680,000.00
Total IV045 SPOT									1,049,346,000,000.00		216,360,000	2,203,680,000.00
Total For IV045									1,049,346,000,000.00		216,360,000	2,203,680,000.00
IV046 On 21/06/2022 Spot Bond				104.25152		104.19760				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond				101.30238		101.22143				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV118U SPOT										0.00	0	
Total For IV118U										0.00	0	
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV125U SPOT										0.00	0	
Total For IV125U										0.00	0	
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV142U SPOT										0.00	0	
Total For IV142U										0.00	0	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV164U SPOT										0.00	0	
Total For IV164U										0.00	0	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV166U SPOT										0.00	0	
Total For IV166U										0.00	0	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV168U SPOT										0.00	0	
Total For IV168U										0.00	0	
IV19A On 31/03/2028 Spot Bond			7.40000	143.75594	7.45000	143.14200				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVA990 On 09/04/2020 Spot Bond			6.00000	99.75403	6.00000	99.73768				0.00	0	
Total IVA990 SPOT										0.00	0	
Total For IVA990										0.00	0	
IVA991 On 16/04/2020 Spot Bond			6.00000	99.63966	6.00000	99.62334				0.00	0	
Total IVA991 SPOT										0.00	0	
Total For IVA991										0.00	0	
IVA992 On 23/04/2020 Spot Bond			6.00000	99.52555	6.00000	99.50927				0.00	0	
Total IVA992 SPOT										0.00	0	
Total For IVA992										0.00	0	
IVA993 On 30/04/2020 Spot Bond			6.05000	99.40683	6.05000	99.39045				0.00	0	
Total IVA993 SPOT										0.00	0	
Total For IVA993										0.00	0	
IVA994 On 07/05/2020 Spot Bond			6.05000	99.29230	6.05000	99.27597				0.00	0	
Total IVA994 SPOT										0.00	0	
Total For IVA994										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVA995 On 14/05/2020 Spot Bond			6.05000	99.17804	6.05000	99.16174				0.00	0	
Total IVA995 SPOT										0.00	0	
Total For IVA995										0.00	0	
IVA996 On 20/05/2020 Spot Bond			6.05000	99.08032	6.05000	99.06405				0.00	0	
Total IVA996 SPOT										0.00	0	
Total For IVA996										0.00	0	
IVA997 On 25/05/2020 Spot Bond			6.10000	98.99084	6.10000	98.97446				0.00	0	
Total IVA997 SPOT										0.00	0	
Total For IVA997										0.00	0	
IVA998 On 04/06/2020 Spot Bond			6.10000	98.82734	6.10000	98.81102				0.00	0	
Total IVA998 SPOT										0.00	0	
Total For IVA998										0.00	0	
IVA999 On 11/06/2020 Spot Bond			6.10000	98.71321	6.10000	98.69693				0.00	0	
Total IVA999 SPOT										0.00	0	
Total For IVA999										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	104.25700	10.00000	104.17600				0.00	0	
Total IVC005/JIBAR SPOT										0.00	0	
Total For IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond				99.99993		99.94308				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			13.47500	96.82381	13.75000	96.40683				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC055 On 26/03/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC055 SPOT										0.00	0	
Total For IVC055										0.00	0	
IVC063 On 07/08/2020 Spot Bond				101.36877		101.30824				0.00	0	
Total IVC063 SPOT										0.00	0	
Total For IVC063										0.00	0	
IVC094 On 06/12/2021 Spot Bond			8.79000	106.45314	9.06500	105.94543				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond				100.00002		99.93913				0.00	0	
Total IVC097 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond				100.00002		99.93792				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond				100.00002		99.93873				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond				102.15398		102.10084				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			8.44000	104.93691	8.71500	104.56793				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC111 On 19/05/2020 Spot Bond				101.01318		100.96087				0.00	0	
Total IVC111 SPOT										0.00	0	
Total For IVC111										0.00	0	
IVC114 On 14/09/2021 Spot Bond				100.48517		100.42938				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2020 Spot Bond				101.63334		101.58313				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 25/07/2020 Spot Bond				96.84496		96.67504				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2020 Spot Bond				101.52512		101.47126				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond				101.96859		101.91665				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond				100.89614		100.83784				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond				99.52208		99.45342				0.00	0	630,000,00

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 IVC140 SPOT										0.00	0	630,000,00
Total For IVC140										0.00	0	630,000,00
IVC144 On 03/12/2021 Spot Bond				100.76609		100.71318				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond				100.68055		100.63080				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond				100.74214		100.69193				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond				100.11931		100.07038				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond				101.43246		101.38084				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond				101.35025		101.29864				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond				100.54050		100.47253				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				101.23658		101.18577				0.00	286,000,000	143,000,00
Total IVC154 SPOT										0.00	286,000,000	143,000,00
Total For IVC154										0.00	286,000,000	143,000,00
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond				101.55809		101.50113				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC158 On 02/04/2020 Spot Bond				99.94900		99.89789				0.00	0	
Total IVC158 SPOT										0.00	0	
Total For IVC158										0.00	0	
IVC159 On 06/06/2023 Spot Bond				100.07035		100.01760				0.00	10,970,000,000	5,485,000,000
Total IVC159 SPOT										0.00	10,970,000,000	5,485,000,000
Total For IVC159										0.00	10,970,000,000	5,485,000,000
IVC160 On 05/04/2020 Spot Bond				99.87730		99.82459				0.00	0	
Total IVC160 SPOT										0.00	0	
Total For IVC160										0.00	0	
IVC161 On 09/05/2020 Spot Bond				101.22372		101.17018				0.00	0	
Total IVC161 SPOT										0.00	0	
Total For IVC161										0.00	0	
IVC162 On 21/05/2020 Spot Bond				101.06042		101.00759				0.00	0	
Total IVC162 SPOT										0.00	0	
Total For IVC162										0.00	0	
IVC163 On 17/03/2022 Spot Bond				100.45813		100.40455				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2020 Spot Bond				100.16211		100.11620				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond				100.11135		100.06555				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond				100.70693		100.66965				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC68U SPOT										0.00	0	
Total For IVC68U										0.00	0	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC80U SPOT										0.00	0	
Total For IVC80U										0.00	0	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC84U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC84U										0.00	0	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC85U SPOT										0.00	0	
Total For IVC85U										0.00	0	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC91U SPOT										0.00	0	
Total For IVC91U										0.00	0	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC95U SPOT										0.00	0	
Total For IVC95U										0.00	0	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC96U SPOT										0.00	0	
Total For IVC96U										0.00	0	
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC99U SPOT										0.00	0	
Total For IVC99U										0.00	0	
IVF407 On 07/04/2020 Spot Bond				101.71694		101.66565				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			6.10000	98.59935	6.10000	98.58310				0.00	0	
Total IVZ001 SPOT										0.00	0	
Total For IVZ001										0.00	0	
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JAS03U SPOT										0.00	0	
Total For JAS03U										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond				100.21940		100.15631				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP002 On 29/06/2021 Spot Bond				100.00002		99.93953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			8.14500	107.36609	8.42000	106.88767				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP009 On 24/05/2020 Spot Bond				100.95528		100.89985				0.00	0	
Total KAP009 SPOT										0.00	0	
Total For KAP009										0.00	0	
KAP010 On 15/09/2020 Spot Bond				100.60404		100.55428				0.00	0	
Total KAP010 SPOT										0.00	0	
Total For KAP010										0.00	0	
KAP012 On 01/12/2022 Spot Bond				100.80358		100.74844				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond				101.01230		100.96095				0.00	400,000,000	200,000,000
Total KAP013 SPOT										0.00	400,000,000	200,000,000
Total For KAP013										0.00	400,000,000	200,000,000
KAP014 On 19/07/2024 Spot Bond				101.62843		101.57034				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond				101.34481		101.29019				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond				101.43555		101.38082				0.00	660,000,000	330,000,000
Total KAP016 SPOT										0.00	660,000,000	330,000,000
Total For KAP016										0.00	660,000,000	330,000,000
KAP11 On 24/10/2022 Spot Bond				102.31763		102.25792				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KSB009 On 05/08/2020 Spot Bond				102.44151		102.38728				0.00	0	
Total KSB009 SPOT										0.00	0	
Total For KSB009										0.00	0	
KW01 On 31/10/2027 Spot Bond			11.94000	113.21668	12.49000	110.32155				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LB41U SPOT										0.00	0	
Total For LB41U										0.00	0	
LBK15 On 12/10/2021 Spot Bond				104.70755		104.65208				0.00	760,000,000	380,000,000
Total LBK15 SPOT										0.00	760,000,000	380,000,000
Total For LBK15										0.00	760,000,000	380,000,000
LBK18 On 22/03/2022 Spot Bond				102.81422		102.76546				0.00	0	68,000,000
Total LBK18 SPOT										0.00	0	68,000,000
Total For LBK18										0.00	0	68,000,000
LBK20 On 08/06/2022 Spot Bond			8.47500	106.50902	8.75000	105.88441				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond				101.15666		101.11349				0.00	0	88,000,000
Total LBK22 SPOT										0.00	0	88,000,000
Total For LBK22										0.00	0	88,000,000
LBK23 On 05/09/2022 Spot Bond				102.42673		102.42021				0.00	1,817,228,800	954,614,400
Total LBK23 SPOT										0.00	1,817,228,800	954,614,400
Total For LBK23										0.00	1,817,228,800	954,614,400
LBK24 On 10/10/2024 Spot Bond			8.85500	110.09037	9.13000	108.97579				0.00	0	4,808,716,700
Total LBK24 SPOT										0.00	0	4,808,716,700
Total For LBK24										0.00	0	4,808,716,700
LBK26 On 23/03/2021 Spot Bond				100.39191		100.34540				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond				101.95013		101.89869				0.00	0	31,000,000
Total LBK27 SPOT										0.00	0	31,000,000
Total For LBK27										0.00	0	31,000,000
LBK28 On 15/05/2028 Spot Bond			12.89000	92.41478	13.55000	89.37928				0.00	0	1,000,000,000
Total LBK28 SPOT										0.00	0	1,000,000,000
Total For LBK28										0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			8.63500	105.95701	8.91000	105.11837				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond				100.16821		100.12048				0.00	0	
Total LBK30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond				100.73263		100.68007				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond				101.24384		101.18685				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond				101.24044		101.18067				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond				100.34948		100.29233				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK36 On 25/06/2020 Spot Bond				100.01570		100.03407				0.00	0	
Total LBK36 SPOT										0.00	0	
Total For LBK36										0.00	0	
LBK37 On 25/06/2024 Spot Bond				100.02515		100.03776				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond				101.04335		100.99175				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LBK39U SPOT										0.00	0	
Total For LBK39U										0.00	0	
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LBK40U SPOT										0.00	0	
Total For LBK40U										0.00	0	
LGL04 On 14/08/2020 Spot Bond			7.92500	101.56146	8.20000	101.39346				0.00	0	
Total LGL04 SPOT										0.00	0	
Total For LGL04										0.00	0	
LGL05 On 12/12/2021 Spot Bond				102.45343		102.40422				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.82500	102.90400	9.10000	102.21212				0.00	0	2,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL06 SPOT										0.00	0	2,500,000.00
Total For LGL06										0.00	0	2,500,000.00
LGL07 On 04/10/2022 Spot Bond				101.76289		101.70686				0.00	460,000,000	230,000.00
Total LGL07 SPOT										0.00	460,000,000	230,000.00
Total For LGL07										0.00	460,000,000	230,000.00
LGL08 On 28/02/2023 Spot Bond				103.23400		103.18123				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond				104.07367		104.00628				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond				99.82497		101.92805				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LHC14L On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC14U SPOT										0.00	0	
Total For LHC14U										0.00	0	
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC15U SPOT										0.00	0	
Total For LHC15U										0.00	0	
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC16U SPOT										0.00	0	
Total For LHC16U										0.00	0	
LHL26 On 13/11/2020 Spot Bond				101.69045		101.60047				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond				101.50378		101.42616				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond				101.67745		101.58830				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond				100.81933		100.75461				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LOM02 On 30/01/2024 Spot Bond				101.80699		101.73251				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond				101.11058		101.03920				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond				101.12899		101.05599				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond				100.98609		100.93429				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond				101.00716		100.95372				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond				101.02296		100.96829				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ18 On 14/04/2020 Spot Bond				99.70933		99.65119				0.00	0	
Total MAQ182 SPOT										0.00	0	
Total For MAQ182										0.00	0	
MAQ18 On 14/04/2020 Spot Bond				99.43523		99.43077				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	100.00000				0.00	0	
Total MBF055 SPOT										0.00	0	
Total For MBF055										0.00	0	
MBF05 On 28/08/2020 Spot Bond				100.99158		100.94663				0.00	0	
Total MBF057 SPOT										0.00	0	
Total For MBF057										0.00	0	
MBF05 On 21/05/2021 Spot Bond				101.12410		101.07685				0.00	200,000,000	100,000,000
Total MBF059 SPOT										0.00	200,000,000	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 MBF059										0.00	200,000,000	100,000,000
MBF06 On 17/08/2021 Spot Bond				101.03106		100.98242				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2020 Spot Bond				100.57949		100.53484				0.00	0	
Total MBF062 SPOT										0.00	0	
Total For MBF062										0.00	0	
MBF06 On 07/06/2022 Spot Bond				100.66644		100.61976				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2020 Spot Bond				100.04924		100.00167				0.00	0	
Total MBF064 SPOT										0.00	0	
Total For MBF064										0.00	0	
MBF06 On 30/09/2022 Spot Bond				99.72455		100.13349				0.00	280,000,000	20,140,000,000
Total MBF065 SPOT										0.00	280,000,000	20,140,000,000
Total For MBF065										0.00	280,000,000	20,140,000,000
MBP03 On 11/04/2020 Spot Bond				101.74116		101.68681				0.00	0	
Total MBP036 SPOT										0.00	0	
Total For MBP036										0.00	0	
MBP03 On 26/05/2020 Spot Bond				100.84448		100.79532				0.00	0	20,000,000,000
Total MBP037 SPOT										0.00	0	20,000,000,000
Total For MBP037										0.00	0	20,000,000,000
MBP03 On 02/11/2022 Spot Bond				101.30216		101.24984				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond				101.11569		101.06896				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond				100.89384		100.84375				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond				101.72644		101.67267				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond				101.40366		101.35238				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond				101.41395		101.36218				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond				100.05037		99.99992				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond				100.05117		99.99993				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond				100.65155		100.81006				0.00	220,000,000	320,000,000
Total MBP046 SPOT										0.00	220,000,000	320,000,000
Total For MBP046										0.00	220,000,000	320,000,000
MBP04 On 26/02/2024 Spot Bond				100.83992		100.79118				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond				100.05039		99.99994				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond				100.05121		99.99998				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond				100.87216		100.82396				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond				100.54073		100.49417				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MIIL03 On 28/08/2023 Spot Bond				118.35342		118.25849				0.00	0	
Total MIIL03 SPOT										0.00	0	
Total For MIIL03										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			8.02500	102.20717	8.30000	101.88581				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 01/06/2020 Spot Bond				101.06585		101.01956				0.00	0	437,400,00
Total MMIG03 SPOT										0.00	0	437,400,00
Total For MMIG03										0.00	0	437,400,00
MMIG0 On 12/08/2025 Spot Bond			13.41000	93.52570	13.96000	91.49720				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			8.90500	105.47681	9.18000	104.80934				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond				103.92740		103.86401				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond				100.42646		100.37502				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond				100.61220		100.56002				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			11.48000	92.74328	12.03000	90.33876				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MQB00 On 28/08/2023 Spot Bond				118.47260		118.37705				0.00	0	
Total MQB003 SPOT										0.00	0	
Total For MQB003										0.00	0	
MTN06 On 13/07/2020 Spot Bond				102.17330		102.12272				0.00	2,000,000,000	1,000,000,00
Total MTN06 SPOT										0.00	2,000,000,000	1,000,000,00
Total For MTN06										0.00	2,000,000,000	1,000,000,00
MTN07 On 13/07/2022 Spot Bond				103.32237		103.26625				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN08 On 11/10/2020 Spot Bond				102.26315		102.21044				0.00	0	
Total MTN08 SPOT										0.00	0	
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond				103.40523		103.34890				0.00	0	
Total MTN09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond				104.14188		104.07281				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond				101.28191		101.23505				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond				101.36838		101.31620				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond				100.76448		100.70949				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond				101.19240		101.13929				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond				101.21893		101.16419				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond				100.82524		100.77473				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond				100.84523		100.79278				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond				100.86849		100.81375				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond				100.63035		100.57838				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond				100.69333		100.63890				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTNC2 On 10/05/2020 Spot Bond				101.15200		101.10398				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTNC20 SPOT										0.00	0	
Total For MTNC20										0.00	0	
MTNC2 On 07/09/2020 Spot Bond				100.59078		100.54450				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				100.95366		100.89757				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond				100.94427		100.88899				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond				100.94427		100.88900				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	
Total N4A211 SPOT										0.00	0	
Total For N4A211										0.00	0	
N6C26 On 21/09/2020 Spot Bond				100.26088		100.21351				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond				100.27343		100.22484				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N6E26 On 22/03/2021 Spot Bond				100.18828		100.13446				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond				100.23378		100.16619				0.00	0	2,150,000,00
Total N6F26 SPOT										0.00	0	2,150,000,00
Total For N6F26										0.00	0	2,150,000,00
N6G26 On 22/03/2021 Spot Bond				101.12231		101.04366				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond				100.16769		100.12011				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond				100.20715		100.14765				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond				100.24062		100.17101				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond				100.27131		100.19242				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.41500	102.61849	8.69000	101.91195				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM02 On 29/06/2020 Spot Bond			7.57500	102.85502	7.85000	102.72085				0.00	0	
Total NAM02 SPOT										0.00	0	
Total For NAM02										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.87500	104.94147	9.15000	104.07127				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			12.38000	93.58807	12.93000	91.28524				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond				101.52353		101.47299				0.00	0	
Total NBG01G SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond				101.55138		101.49855				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond				101.39305		101.33960				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond				101.40025		101.34913				0.00	468,000,000	234,000,000
Total NBG04G SPOT										0.00	468,000,000	234,000,000
Total For NBG04G										0.00	468,000,000	234,000,000
NBG05 On 25/10/2024 Spot Bond				101.42253		101.37035				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			7.99000	103.58337	8.26500	103.33910				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			8.08000	101.46521	8.35500	101.14399				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	100.27437	9.38000	100.19948				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.67500	103.76561	8.95000	102.77045				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			7.49000	104.50601	7.76500	104.11678				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			7.74000	102.93723	8.01500	102.39633				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			10.61000	96.83295	11.16000	94.77848				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			10.86000	100.36901	11.41000	97.97919				0.00	0	1,220,000,000

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 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			7.63500	103.26909	7.91000	103.15457			117,085,779,000,000.00		15,335,400,000	7,667,700,00
Total NBK18A SPOT									17,085,779,000,000.00	15,335,400,000	7,667,700,00	
Total For NBK18A									17,085,779,000,000.00	15,335,400,000	7,667,700,00	
NBK19 On 01/06/2022 Spot Bond			8.27000	105.81230	8.54500	105.19535			0.00		0	
Total NBK19A SPOT									0.00	0	0	
Total For NBK19A									0.00	0	0	
NBK20 On 01/06/2026 Spot Bond			10.86500	101.13688	11.41500	98.69021			0.00		0	
Total NBK20A SPOT									0.00	0	0	
Total For NBK20A									0.00	0	0	
NBK20 On 25/06/2021 Spot Bond				100.39658		100.41624			0.00		0	
Total NBK20B SPOT									0.00	0	0	
Total For NBK20B									0.00	0	0	
NBK21 On 21/07/2027 Spot Bond			11.91000	95.84484	12.46000	93.26719			0.00		0	
Total NBK21A SPOT									0.00	0	0	
Total For NBK21A									0.00	0	0	
NBK22 On 19/11/2022 Spot Bond			8.25500	107.85547	8.53000	107.12665			0.00		0	
Total NBK22A SPOT									0.00	0	0	
Total For NBK22A									0.00	0	0	
NBK23 On 19/11/2025 Spot Bond			11.67000	99.85726	12.22000	97.62260			0.00		0	
Total NBK23A SPOT									0.00	0	0	
Total For NBK23A									0.00	0	0	
NBK24 On 19/11/2027 Spot Bond			11.65000	100.38178	12.20000	97.66579			0.00		0	1,000,000,00
Total NBK24A SPOT									0.00	0	0	1,000,000,00
Total For NBK24A									0.00	0	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond				101.17682		101.12330			0.00		0	
Total NBK24B SPOT									0.00	0	0	
Total For NBK24B									0.00	0	0	
NBK25 On 17/02/2023 Spot Bond			8.57500	106.44036	8.85000	105.65496			0.00		0	
Total NBK25A SPOT									0.00	0	0	
Total For NBK25A									0.00	0	0	
NBK25 On 12/02/2025 Spot Bond				103.57463		103.50813			0.00		0	
Total NBK25B SPOT									0.00	0	0	
Total For NBK25B									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
NBK26/ On 10/05/2023 Spot Bond			100.00000	21.77858	100.00000	21.63351				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond				104.62867		104.54406				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			11.96000	100.84766	12.51000	98.49746				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.21500	106.70226	8.49000	105.81780				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28I On 19/11/2020 Spot Bond				101.45585		101.40870				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			11.28000	98.20496	11.83000	95.76201				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.21000	105.56516	8.48500	104.57212				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond				101.80648		101.75839				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			8.27500	107.13506	8.55000	106.20425				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond				101.11145		101.05491				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond				102.16192		102.11316				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond				102.59244		102.54370				0.00	1,580,000,000	790,000,000
Total NBK35B SPOT										0.00	1,580,000,000	790,000,000

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 NBK35B										0.00	1,580,000,000	790,000,000
NBK36I On 10/05/2026 Spot Bond				105.81362		105.71943				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond				102.29554		102.24532				0.00	0	520,000,000
Total NBK38B SPOT										0.00	0	520,000,000
Total For NBK38B										0.00	0	520,000,000
NBK4 On 28/10/2024 Spot Bond			13.17500	56.73667	13.72500	55.43253				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond				104.94336		104.85483				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond				101.75708		101.70798				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond				102.56192		102.50556				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond				101.22713		101.17889				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond				101.82514		101.77429				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond				102.15773		102.09781				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond				102.77997		102.70392				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond				101.24599		101.19672				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond				100.69782		101.43831				0.00	1,220,000,000	610,000,000

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 NBK49B SPOT										0.00	1,220,000,000	610,000,000
Total For NBK49B										0.00	1,220,000,000	610,000,000
NBK50I On 09/11/2025 Spot Bond				101.55316		101.49781				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond				101.08598		101.03732				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond				100.98819		100.93728				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond				100.64735		100.59807				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond				100.98722		100.93372				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK7B On 19/04/2020 Spot Bond				101.80528		101.75283				0.00	0	
Total NBK7B SPOT										0.00	0	
Total For NBK7B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond				101.27179		101.22113				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond				101.29310		101.24128				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond				100.48851		100.44261				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond				100.60977		100.56639				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond				100.87978		100.83125				0.00	1,160,000,000	
Total NBKB59 SPOT										0.00	1,160,000,000	
Total For NBKB59										0.00	1,160,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6 On 24/02/2025 Spot Bond				100.12732		100.08094				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond				99.82393		99.78405				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond				100.18579		100.13281				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			12.34500	95.11288	12.89500	93.40357				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond				100.18444		100.13187				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			12.38000	94.48352	12.93000	92.78240				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond				100.18579		100.13281				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond				100.18781		100.13418				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond				100.19049		100.13605				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NCLN9 On 20/09/2020 Spot Bond				100.17082		100.11781				0.00	0	
Total NCLN94 SPOT										0.00	0	
Total For NCLN94										0.00	0	
NDAL0 On 18/02/2021 Spot Bond				101.00502		100.95466				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NDAL01 SPOT										0.00	0	
Total For NDAL01										0.00	0	
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED01U SPOT										0.00	0	
Total For NED01U										0.00	0	
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED02U SPOT										0.00	0	
Total For NED02U										0.00	0	
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED03U SPOT										0.00	0	
Total For NED03U										0.00	0	
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED04U SPOT										0.00	0	
Total For NED04U										0.00	0	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED05U SPOT										0.00	0	
Total For NED05U										0.00	0	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED06U SPOT										0.00	0	
Total For NED06U										0.00	0	
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED07U SPOT										0.00	0	
Total For NED07U										0.00	0	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED08U SPOT										0.00	0	
Total For NED08U										0.00	0	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED09U SPOT										0.00	0	
Total For NED09U										0.00	0	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED10U SPOT										0.00	0	
Total For NED10U										0.00	0	
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED11U SPOT										0.00	0	
Total For NED11U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED12U SPOT										0.00	0	
Total For NED12U										0.00	0	
NED19 On 01/07/2020 Spot Bond				100.55406		100.50240				0.00	0	716,000,00
Total NED19 SPOT										0.00	0	716,000,00
Total For NED19										0.00	0	716,000,00
NED20 On 01/07/2020 Spot Bond			7.77500	103.59279	8.05000	103.45460				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				106.39468		106.33180				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond				107.17278		107.11100				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond				103.45430		103.40304				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL02 On 15/03/2022 Spot Bond				100.52529		100.45682				0.00	0	6,000,00
Total NGL02 SPOT										0.00	0	6,000,00
Total For NGL02										0.00	0	6,000,00
NGL03 On 26/05/2022 Spot Bond				101.07131		101.00129				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond				102.99406		102.93668				0.00	980,000,000	490,000,00
Total NGL04 SPOT										0.00	980,000,000	490,000,00
Total For NGL04										0.00	980,000,000	490,000,00
NGL05 On 26/07/2023 Spot Bond				103.19968		103.72781				0.00	0	100,000,00
Total NGL05 SPOT										0.00	0	100,000,00
Total For NGL05										0.00	0	100,000,00
NGL06 On 01/12/2023 Spot Bond				102.26837		102.20887				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond				102.08041		102.01639				0.00	0	
Total NGL07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGL07										0.00	0	
NGLT1 On 01/07/2022 Spot Bond				106.29696		106.23068				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond				106.26070		106.17671				0.00	0	100,000,00
Total NGLT1B SPOT										0.00	0	100,000,00
Total For NGLT1B										0.00	0	100,000,00
NGT10 On 25/03/2024 Spot Bond				101.86572		101.85500				0.00	72,000,000	36,000,00
Total NGT103 SPOT										0.00	72,000,000	36,000,00
Total For NGT103										0.00	72,000,000	36,000,00
NGT10 On 15/01/2025 Spot Bond				104.26481		104.17605				0.00	1,200,000,000	600,000,00
Total NGT104 SPOT										0.00	1,200,000,000	600,000,00
Total For NGT104										0.00	1,200,000,000	600,000,00
NGT10 On 22/05/2025 Spot Bond				97.31418		97.25705				0.00	0	5,000,000,00
Total NGT105 SPOT										0.00	0	5,000,000,00
Total For NGT105										0.00	0	5,000,000,00
NHM00 On 25/11/2020 Spot Bond			10.00000	104.25700	10.00000	104.17600				0.00	0	
Total NHM001/JIBAR SPOT										0.00	0	
Total For NHM001/JIBAR										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	105.11522	13.50000	105.00210				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond				102.09909		102.02744				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond				102.19963		102.12380				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2020 Spot Bond				101.62297		101.56107				0.00	0	
Total NHM008 SPOT										0.00	0	
Total For NHM008										0.00	0	
NHM00 On 26/04/2022 Spot Bond				101.85446		101.78136				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2020 Spot Bond				100.99777		100.93865				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM010 SPOT										0.00	0	
Total For NHM010										0.00	0	
NHM01 On 24/05/2022 Spot Bond				101.12522		101.05505				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond				100.62109		100.55305				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 09/09/2020 Spot Bond				100.62768		100.56925				0.00	0	
Total NHM013 SPOT										0.00	0	
Total For NHM013										0.00	0	
NHM01 On 20/11/2021 Spot Bond				101.09658		101.03615				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond				100.60057		100.53624				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NI202 On 07/12/2033 Spot Bond			6.60000	170.73522	7.15000	161.56398				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			6.11000	157.13399	6.16000	156.47180				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			5.85500	123.53302	6.55500	119.64648				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			6.34000	81.72755	7.24000	76.07853				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			6.80000	78.77871	7.05000	76.24026				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB11 On 31/01/2025 Spot Bond			5.96000	122.95550	6.66000	119.08862				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			6.35000	120.83731	7.05000	117.04251				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			6.25000	155.61508	6.30000	154.95833				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			6.96000	148.16643	7.01000	147.53647				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			6.76500	79.13328	7.01500	76.58080				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NMP20 On 24/07/2020 Spot Bond			7.32000	102.29524	7.59500	102.14570				0.00	0	
Total NMP20N SPOT										0.00	0	
Total For NMP20N										0.00	0	
NN010 On 01/10/2020 Spot Bond				99.96669		99.91665				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				100.11028		100.06493				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				100.11766		100.20530				0.00	0	
Total NN013 SPOT										0.00	0	
Total For NN013										0.00	0	
NN014 On 10/09/2024 Spot Bond				98.08836		97.79862				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN015 On 20/09/2020 Spot Bond				100.11386		100.21230				0.00	0	
Total NN015 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN015										0.00	0	
NN016 On 20/03/2024 Spot Bond				98.94516		99.80262				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond				99.20126		99.50684				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond				107.19280		105.11050				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond				95.80705		95.32343				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond				96.28634		95.86885				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond				101.23266		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				100.95154		100.89646				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond				93.86708		93.36103				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond				99.03351		99.63228				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond				71.46111		67.26884				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond				90.94002		90.54095				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond				100.95367		100.89759				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond				93.32592		92.85219				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN05 On 12/03/2024 Spot Bond				100.56216		100.50918				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN06 On 12/03/2026 Spot Bond				100.57671		100.52132				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN08 On 28/05/2020 Spot Bond				99.16606		99.02831				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				86.82516		80.11178				0.00	0	
Total NNF010 SPOT										0.00	0	
Total For NNF010										0.00	0	
NNF02 On 01/08/2022 Spot Bond				66.44901		62.46674				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond				66.44901		62.46674				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				99.06168		97.92445				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond				95.56730		95.15020				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF07 On 20/09/2020 Spot Bond				94.81616		87.60280				0.00	0	
Total NNF07 SPOT										0.00	0	
Total For NNF07										0.00	0	
NNF08 On 22/09/2020 Spot Bond				94.69671		87.49386				0.00	0	
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NNF09 On 03/06/2020 Spot Bond				75.06572		70.72816				0.00	0	
Total NNF09 SPOT										0.00	0	
Total For NNF09										0.00	0	
NQ1A1 On 22/05/2020 Spot Bond			9.23000	9.23000	9.23000	101.17599				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.88753				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.88386				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.88483				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.85442				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2020 Spot Bond			8.42500	8.42500	8.42500	101.34872				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.88221				0.00	200,000,000	400,000,000
Total NQ1B17 SPOT										0.00	200,000,000	400,000,000
Total For NQ1B17										0.00	200,000,000	400,000,000
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.91940				0.00	0	860,000,000
Total NQ1B20 SPOT										0.00	0	860,000,000
Total For NQ1B20										0.00	0	860,000,000
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.89768				0.00	0	
Total NQ1B21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NQ1B21									0.00	0	
NQ1C1 On 22/05/2020 Spot Bond			8.62500	8.62500	8.62500	101.36737			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.91937			0.00	0	230,000,00
Total NQ1C17 SPOT									0.00	0	230,000,00
Total For NQ1C17									0.00	0	230,000,00
NQF1D On 22/05/2020 Spot Bond					0.00000	101.00569			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02: On 31/10/2022 Spot Bond			10.20000	109.61779	10.20000	109.52794		18,360,000,000,000.00	1,800,000,000	600,000,00	
Total NRA022 SPOT								18,360,000,000,000.00	1,800,000,000	600,000,00	
Total For NRA022								18,360,000,000,000.00	1,800,000,000	600,000,00	
NRA02: On 31/05/2023 Spot Bond			5.20000	181.91543	5.20000	181.79252			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02: On 30/11/2028 Spot Bond			12.58000	102.29560	13.13000	99.42562		299,897,136,000.00	23,839,200	6,413,118,40	
Total NRA028 SPOT								299,897,136,000.00	23,839,200	6,413,118,40	
Total For NRA028								299,897,136,000.00	23,839,200	6,413,118,40	
NRA02: On 30/11/2028 Spot Bond			100.00000	16.09415	100.00000	15.98752			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	101.76409			0.00	0	
Total NTC19 SPOT									0.00	0	
Total For NTC19									0.00	0	
NTC20 On 27/07/2020 Spot Bond					0.00000	101.72680			0.00	1,800,000,000	962,000,00
Total NTC20 SPOT									0.00	1,800,000,000	962,000,00
Total For NTC20									0.00	1,800,000,000	962,000,00
NTC21 On 24/03/2022 Spot Bond					0.00000	100.94237			0.00	0	
Total NTC21 SPOT									0.00	0	
Total For NTC21									0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	101.37046			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.69792				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.33198				0.00	200,000,000	100,000,000
Total NTC24 SPOT										0.00	200,000,000	100,000,000
Total For NTC24										0.00	200,000,000	100,000,000
NTC25 On 07/09/2021 Spot Bond					0.00000	100.80813				0.00	0	380,000,000
Total NTC25 SPOT										0.00	0	380,000,000
Total For NTC25										0.00	0	380,000,000
NTC26 On 07/12/2023 Spot Bond					0.00000	100.63542				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.48875				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.49150				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.34391				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000,000
Total NTC30 SPOT										0.00	0	50,000,000,000
Total For NTC30										0.00	0	50,000,000,000
OMI01 On 22/11/2022 Spot Bond					0.00000	100.90541				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			8.85000	102.90750	8.85000	102.83487				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			12.95000	93.16955	12.95000	93.07429				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										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
OML08 On 14/09/2020 Spot Bond					0.00000	101.03490				0.00	0	
Total OML08 SPOT										0.00	0	
Total For OML08										0.00	0	
OML09 On 14/09/2022 Spot Bond			9.15000	104.23791	9.15000	104.16191				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			12.95000	94.35436	12.95000	94.25789				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	100.96157				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	
Total PBKJ1U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For PBKJ1U										0.00	0	
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKS1U SPOT										0.00	0	
Total For PBKS1U										0.00	0	
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKX1U SPOT										0.00	0	
Total For PBKX1U										0.00	0	
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLS1U SPOT										0.00	0	
Total For PBLS1U										0.00	0	
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLT1U SPOT										0.00	0	
Total For PBLT1U										0.00	0	
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUC1U SPOT										0.00	0	
Total For PBUC1U										0.00	0	
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUJ1U SPOT										0.00	0	
Total For PBUJ1U										0.00	0	
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBVJ1U SPOT										0.00	0	
Total For PBVJ1U										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.55896				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.56579				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	104.25700	10.00000	104.17600				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	100.50836				0.00	0	
Total PMM38 SPOT										0.00	0	
Total For PMM38										0.00	0	
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PMM46U SPOT										0.00	0	
Total For PMM46U										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.79820				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	101.86542				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	101.20865				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.79139				0.00	580,000,000	290,000,000
Total PMM55 SPOT										0.00	580,000,000	290,000,000
Total For PMM55										0.00	580,000,000	290,000,000
PRE2A On 20/02/2022 Spot Bond					0.00000	100.93426				0.00	0	
Total PRE2A2 SPOT										0.00	0	
Total For PRE2A2										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.96825				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.03618				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.04587				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.05557				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			10.60000	102.36276	11.15000	99.72489			697,466,969,840,000.00	3,839,383,676,400	1,385,955,166,700	
Total R186 SPOT									17,466,969,840,000.00	839,383,676,400	385,955,166,700	
Total For R186									17,466,969,840,000.00	839,383,676,400	385,955,166,700	
R197 On 07/12/2023 Spot Bond			4.00000	295.15297	4.00000	294.98187			192,395,200,000,000.00	48,098,800,000	53,371,333,700	
Total R197 SPOT									12,395,200,000,000.00	48,098,800,000	53,371,333,700	
Total For R197									12,395,200,000,000.00	48,098,800,000	53,371,333,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R202 On 07/12/2033 Spot Bond			5.60000	188.84735	6.15000	178.47073			134,932,610,400,000.00	24,095,109,000	385,902,732,60
Total R202 SPOT									14,932,610,400,000.00	24,095,109,000	385,902,732,60
Total For R202									14,932,610,400,000.00	24,095,109,000	385,902,732,60
R2023 On 28/02/2023 Spot Bond			7.27500	101.86790	7.55000	101.09345			463,481,392,772,500.00	1,163,365,139,900	1,374,855,108,30
Total R2023 SPOT									13,481,392,772,500.00	163,365,139,900	374,855,108,30
Total For R2023									13,481,392,772,500.00	163,365,139,900	374,855,108,30
R2030 On 31/01/2030 Spot Bond			11.68000	80.07841	12.34000	76.85298			811,935,380,320,000.00	925,679,399,000	1,209,910,663,30
Total R2030 SPOT									11,935,380,320,000.00	925,679,399,000	209,910,663,30
Total For R2030									11,935,380,320,000.00	925,679,399,000	209,910,663,30
R2032 On 31/03/2032 Spot Bond			12.12000	75.82475	12.85500	72.11187			437,791,178,008,000.00	943,712,143,400	1,005,589,458,80
Total R2032 SPOT									17,791,178,008,000.00	943,712,143,400	1,005,589,458,80
Total For R2032									17,791,178,008,000.00	943,712,143,400	1,005,589,458,80
R2035 On 28/02/2035 Spot Bond			12.23500	77.93452	12.98000	73.86894			858,101,885,035,000.00	233,600,481,000	1,099,102,004,00
Total R2035 SPOT									18,101,885,035,000.00	233,600,481,000	1,099,102,004,00
Total For R2035									18,101,885,035,000.00	233,600,481,000	1,099,102,004,00
R2037 On 31/01/2037 Spot Bond			12.32000	74.48540	13.12000	70.20559			955,996,787,280,000.00	402,272,466,500	916,422,364,50
Total R2037 SPOT									15,996,787,280,000.00	402,272,466,500	916,422,364,50
Total For R2037									15,996,787,280,000.00	402,272,466,500	916,422,364,50
R2040 On 31/01/2040 Spot Bond			12.35000	76.82108	13.20000	72.05319			023,864,897,470,000.00	163,875,700,200	571,864,184,90
Total R2040 SPOT									13,864,897,470,000.00	163,875,700,200	571,864,184,90
Total For R2040									13,864,897,470,000.00	163,875,700,200	571,864,184,90
R2044 On 31/01/2044 Spot Bond			12.35000	73.91481	13.20500	69.17816			578,311,776,460,000.00	937,515,123,600	1,527,830,567,30
Total R2044 SPOT									78,311,776,460,000.00	937,515,123,600	527,830,567,30
Total For R2044									78,311,776,460,000.00	937,515,123,600	527,830,567,30
R2048 On 28/02/2048 Spot Bond			12.32500	72.73800	13.18000	67.98466			196,665,640,145,000.00	827,315,670,600	1,414,829,506,20
Total R2048 SPOT									16,665,640,145,000.00	827,315,670,600	1,414,829,506,20
Total For R2048									16,665,640,145,000.00	827,315,670,600	1,414,829,506,20
R208 On 31/03/2021 Spot Bond			5.00000	101.67278	4.85000	101.77974			494,014,500,000,000.00	98,802,900,000	209,630,572,60
Total R208 SPOT									14,014,500,000,000.00	98,802,900,000	209,630,572,60
Total For R208									14,014,500,000,000.00	98,802,900,000	209,630,572,60
R209 On 31/03/2036 Spot Bond			12.24000	58.35679	13.02000	54.83754			100,708,239,856,000.00	416,724,529,400	749,692,321,30
Total R209 SPOT									10,708,239,856,000.00	416,724,529,400	749,692,321,30
Total For R209									10,708,239,856,000.00	416,724,529,400	749,692,321,30
R210 On 31/03/2028 Spot Bond			5.40000	165.10295	5.45000	164.41241			42,107,698,800,000.00	7,797,722,000	128,549,228,60
Total R210 SPOT									12,107,698,800,000.00	7,797,722,000	128,549,228,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R210									12,107,698,800,000.00	7,797,722,000	128,549,228,60
R212 On 31/01/2022 Spot Bond			3.40000	161.27527	3.71000	160.30534			644,492,941,980,000.00	483,674,394,700	255,431,131,40
Total R212 SPOT									14,492,941,980,000.00	483,674,394,700	255,431,131,40
Total For R212									14,492,941,980,000.00	483,674,394,700	255,431,131,40
R213 On 28/02/2031 Spot Bond			11.93000	70.91209	12.61000	67.72488			781,131,126,929,000.00	316,943,095,300	422,930,811,30
Total R213 SPOT									11,131,126,929,000.00	316,943,095,300	422,930,811,30
Total For R213									11,131,126,929,000.00	316,943,095,300	422,930,811,30
R214 On 28/02/2041 Spot Bond			12.30000	57.26021	13.15000	53.42848			517,204,696,820,000.00	611,154,853,400	882,027,717,00
Total R214 SPOT									17,204,696,820,000.00	611,154,853,400	382,027,717,00
Total For R214									17,204,696,820,000.00	611,154,853,400	382,027,717,00
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC001U SPOT									0.00	0	
Total For RC001U									0.00	0	
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC002U SPOT									0.00	0	
Total For RC002U									0.00	0	
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC003U SPOT									0.00	0	
Total For RC003U									0.00	0	
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC004U SPOT									0.00	0	
Total For RC004U									0.00	0	
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC005U SPOT									0.00	0	
Total For RC005U									0.00	0	
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC006U SPOT									0.00	0	
Total For RC006U									0.00	0	
RC007 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC007U SPOT									0.00	0	
Total For RC007U									0.00	0	
RC008 On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC008U SPOT									0.00	0	
Total For RC008U									0.00	0	
RC009 On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RC009U SPOT										0.00	0	
Total For RC009U										0.00	0	
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	
Total For RDF06U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total RDF18U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.94528				0.00	600,000,000	300,000,000
Total RDFB08 SPOT										0.00	600,000,000	300,000,000
Total For RDFB08										0.00	600,000,000	300,000,000
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.74030				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total RDFB10 SPOT										0.00	0	
Total For RDFB10										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.74543				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.65468				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.79086				0.00	868,000,000	434,000,000
Total RDFB13 SPOT										0.00	868,000,000	434,000,000
Total For RDFB13										0.00	868,000,000	434,000,000
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.49834				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.98110				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	101.19837				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.19023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.33127				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.06834				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.07091				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.07363				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	99.94424				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.92992				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.05293				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.97750				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.74958				0.00	0	
Total RDFC48 SPOT										0.00	0	
Total For RDFC48										0.00	0	
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.29409				0.00	0	
Total RDFC49 SPOT										0.00	0	
Total For RDFC49										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.95487				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
REB171 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	102.45385				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED20 On 05/07/2020 Spot Bond					0.00000	102.98844				0.00	165,977,300	55,325,70
Total RED205 SPOT										0.00	165,977,300	55,325,70
Total For RED205										0.00	165,977,300	55,325,70
RED30 On 16/09/2021 Spot Bond					0.00000	100.49744				0.00	875,000,000	300,000,00
Total RED301 SPOT										0.00	875,000,000	300,000,00
Total For RED301										0.00	875,000,000	300,000,00
RED50 On 05/12/2022 Spot Bond					0.00000	100.85929				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.55466				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	104.31658				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2022 Spot Bond					0.00000	102.82684				0.00	0	
Total RED702 SPOT										0.00	0	
Total For RED702										0.00	0	
RED80 On 06/04/2021 Spot Bond					0.00000	102.76719				0.00	97,573,200	
Total RED801 SPOT										0.00	97,573,200	
Total For RED801										0.00	97,573,200	
RED90 On 28/07/2022 Spot Bond					0.00000	103.41010				0.00	0	
Total RED901 SPOT										0.00	0	
Total For RED901										0.00	0	
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES04U SPOT										0.00	0	
Total For RES04U										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.38180				0.00	0	
Total RES35 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES35										0.00	0	
RES38 On 01/08/2020 Spot Bond					0.00000	101.29117				0.00	0	
Total RES38 SPOT										0.00	0	
Total For RES38										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.78775				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.79119				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES42 On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES42U SPOT										0.00	0	
Total For RES42U										0.00	0	
RES44 On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES44U SPOT										0.00	0	
Total For RES44U										0.00	0	
RES45 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	
RES46 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	
RES47 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			8.34000	105.99656	8.34000	105.92559		711,088,416,000.00		85,262,400	42,631,200	
Total RW21 SPOT								711,088,416,000.00		85,262,400	42,631,200	
Total For RW21								711,088,416,000.00		85,262,400	42,631,200	
RW23 On 10/12/2023 Spot Bond			9.20000	103.81179	9.20000	103.73529		4,450,877,200,000.00		483,791,000	420,973,400	
Total RW23 SPOT								4,450,877,200,000.00		483,791,000	420,973,400	
Total For RW23								4,450,877,200,000.00		483,791,000	420,973,400	
RW28 On 10/12/2028 Spot Bond			14.23000	83.53350	14.23000	83.43944		802,087,200,000,000.00	126,640,000,000	20,670,000,000		

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 RW28 SPOT										12,087,200,000,000.00	126,640,000,000	20,670,000,00
Total For RW28										12,087,200,000,000.00	126,640,000,000	20,670,000,00
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.25700	10.00000	104.17600				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	102.29817				0.00	2,680,000,000	1,340,000,00
Total SBK18 SPOT										0.00	2,680,000,000	1,340,000,00
Total For SBK18										0.00	2,680,000,000	1,340,000,00
SBK22 On 28/05/2020 Spot Bond					0.00000	101.32360				0.00	0	700,000,00
Total SBK22 SPOT										0.00	0	700,000,00
Total For SBK22										0.00	0	700,000,00
SBK23 On 28/05/2022 Spot Bond			8.82000	109.16730	8.82000	109.08968				0.00	0	2,030,000,00
Total SBK23 SPOT										0.00	0	2,030,000,00
Total For SBK23										0.00	0	2,030,000,00
SBK24 On 19/10/2020 Spot Bond					0.00000	103.23849				0.00	0	1,000,000,00
Total SBK24 SPOT										0.00	0	1,000,000,00
Total For SBK24										0.00	0	1,000,000,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	104.77866				0.00	0	2,500,000,00
Total SBK25 SPOT										0.00	0	2,500,000,00
Total For SBK25										0.00	0	2,500,000,00
SBK26 On 25/04/2021 Spot Bond			8.62000	108.87841	8.62000	108.80311				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	101.32228				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.96221				0.00	0	137,000,00
Total SBS18 SPOT										0.00	0	137,000,00
Total For SBS18										0.00	0	137,000,00
SBS19 On 23/06/2021 Spot Bond			7.70000	105.56511	7.70000	105.49976			135,520,000,000,000.00		17,600,000,000	13,624,680,40
Total SBS19 SPOT									135,520,000,000,000.00		17,600,000,000	13,624,680,40
Total For SBS19									135,520,000,000,000.00		17,600,000,000	13,624,680,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS20 On 15/05/2026 Spot Bond			10.94000	99.83051	10.94000	99.74291				0.00	0	300,000,00
Total SBS20 SPOT										0.00	0	300,000,00
Total For SBS20										0.00	0	300,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.40879				0.00	99,200,000	1,539,600,00
Total SBS21 SPOT										0.00	99,200,000	1,539,600,00
Total For SBS21										0.00	99,200,000	1,539,600,00
SBS27 On 20/02/2024 Spot Bond			9.15000	104.21634	9.15000	104.13952				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			11.06500	90.26815	11.06500	90.18807				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			11.30500	95.52604	11.30500	95.43997				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			11.65000	95.00934	11.65000	94.92168				0.00	0	3,500,000,00
Total SBS34 SPOT										0.00	0	3,500,000,00
Total For SBS34										0.00	0	3,500,000,00
SBS38 On 29/01/2025 Spot Bond			10.50000	96.25841	10.50000	96.17725				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			11.97500	88.70935	11.97500	88.62435				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			8.09000	103.93724	8.09000	103.86933				0.00	0	580,000,00
Total SBS4 SPOT										0.00	0	580,000,00
Total For SBS4										0.00	0	580,000,00
SBS40 On 12/11/2020 Spot Bond					0.00000	101.54300				0.00	200,000,000	100,000,00
Total SBS40 SPOT										0.00	200,000,000	100,000,00
Total For SBS40										0.00	200,000,000	100,000,00
SBS41 On 12/11/2022 Spot Bond			8.62000	106.91977	8.62000	106.84544				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			10.73500	103.64471	10.73500	103.55542				0.00	0	
Total SBS42 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			11.33500	101.52291	11.33500	101.43070				0.00	0	1,500,000,00
Total SBS43 SPOT										0.00	0	1,500,000,00
Total For SBS43										0.00	0	1,500,000,00
SBS45 On 15/02/2021 Spot Bond					0.00000	101.54041				0.00	0	500,000,00
Total SBS45 SPOT										0.00	0	500,000,00
Total For SBS45										0.00	0	500,000,00
SBS46 On 15/02/2023 Spot Bond			8.59500	106.41151	8.59500	106.33772				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.84821				0.00	0	3,333,333,30
Total SBS47 SPOT										0.00	0	3,333,333,30
Total For SBS47										0.00	0	3,333,333,30
SBS49 On 31/01/2022 Spot Bond					0.00000	102.17346				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			8.17000	103.66433	8.17000	103.59594				0.00	0	200,000,00
Total SBS50 SPOT										0.00	0	200,000,00
Total For SBS50										0.00	0	200,000,00
SBS51 On 31/01/2024 Spot Bond			12.73000	12.73000	12.73000	92.69956				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.88260				0.00	300,000,000	300,000,00
Total SBS52 SPOT										0.00	300,000,000	300,000,00
Total For SBS52										0.00	300,000,000	300,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	103.63015				0.00	677,000,000	338,500,00
Total SBS53 SPOT										0.00	677,000,000	338,500,00
Total For SBS53										0.00	677,000,000	338,500,00
SBS54 On 12/06/2020 Spot Bond					0.00000	100.69521				0.00	440,000,000	11,720,000,00
Total SBS54 SPOT										0.00	440,000,000	11,720,000,00
Total For SBS54										0.00	440,000,000	11,720,000,00
SBS55 On 12/06/2022 Spot Bond					0.00000	100.70327				0.00	0	2,700,000,00
Total SBS55 SPOT										0.00	0	2,700,000,00
Total For SBS55										0.00	0	2,700,000,00
SBS56 On 12/06/2022 Spot Bond			8.22500	104.07732	8.22500	104.00858				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.85199				0.00	3,060,000,000	3,630,000,000
Total SBS57 SPOT										0.00	3,060,000,000	3,630,000,000
Total For SBS57										0.00	3,060,000,000	3,630,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	103.15838				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS59 On 09/10/2020 Spot Bond					0.00000	101.96000				0.00	0	16,000,000,000
Total SBS59 SPOT										0.00	0	16,000,000,000
Total For SBS59										0.00	0	16,000,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	102.48102				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.81085				0.00	0	2,500,000,000
Total SBS62 SPOT										0.00	0	2,500,000,000
Total For SBS62										0.00	0	2,500,000,000
SBS63 On 31/01/2026 Spot Bond					0.00000	101.19707				0.00	0	9,000,000,000
Total SBS63 SPOT										0.00	0	9,000,000,000
Total For SBS63										0.00	0	9,000,000,000
SBS64 On 31/01/2029 Spot Bond					0.00000	101.72988				0.00	0	9,000,000,000
Total SBS64 SPOT										0.00	0	9,000,000,000
Total For SBS64										0.00	0	9,000,000,000
SBS65 On 15/05/2024 Spot Bond					0.00000	100.97958				0.00	4,000,000,000	2,000,000,000
Total SBS65 SPOT										0.00	4,000,000,000	2,000,000,000
Total For SBS65										0.00	4,000,000,000	2,000,000,000
SBS66 On 26/06/2022 Spot Bond					0.00000	100.01699				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	99.67085				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	99.57537				0.00	0	500,000,000
Total SBS68 SPOT										0.00	0	500,000,000
Total For SBS68										0.00	0	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
SBS69 On 02/12/2034 Spot Bond					0.00000	100.73365				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.90000	286.59738	4.90000	286.41059				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			7.10000	7.10000	7.10000	162.36018				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	105.11217				0.00	1,032,000,000	1,297,250,000
Total SBT101 SPOT										0.00	1,032,000,000	1,297,250,000
Total For SBT101										0.00	1,032,000,000	1,297,250,000
SBT102 On 30/09/2022 Spot Bond					0.00000	106.22986				0.00	0	87,000,000
Total SBT102 SPOT										0.00	0	87,000,000
Total For SBT102										0.00	0	87,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	101.83688				0.00	230,000,000	115,000,000
Total SBT103 SPOT										0.00	230,000,000	115,000,000
Total For SBT103										0.00	230,000,000	115,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	105.26125				0.00	0	1,050,000,000
Total SBT201 SPOT										0.00	0	1,050,000,000
Total For SBT201										0.00	0	1,050,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.83634				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.65000	105.58459	9.65000	105.50305				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.86298				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.94235				0.00	0	38,000,000
Total SBT206 SPOT										0.00	0	38,000,000
Total For SBT206										0.00	0	38,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	102.63477				0.00	0	1,500,000,000
Total SGI004 SPOT										0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SGI004										0.00	0	1,500,000,00
SGI005 On 10/07/2021 Spot Bond					0.00000	102.64544				0.00	0	250,000,00
Total SGI005 SPOT										0.00	0	250,000,00
Total For SGI005										0.00	0	250,000,00
SGI006 On 11/07/2022 Spot Bond					0.00000	100.24609				0.00	0	950,000,00
Total SGI006 SPOT										0.00	0	950,000,00
Total For SGI006										0.00	0	950,000,00
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	104.25700	10.00000	104.17600				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	102.19062				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.04595				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.98282				0.00	761,600,000	380,800,00
Total SLRA3 SPOT										0.00	761,600,000	380,800,00
Total For SLRA3										0.00	761,600,000	380,800,00
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.02172				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.32423				0.00	538,000,000	269,000,00
Total SLRA5 SPOT										0.00	538,000,000	269,000,00
Total For SLRA5										0.00	538,000,000	269,000,00
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.07231				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.07436				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.07972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.02705				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.16924				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.11966				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.14295				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.90820				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	103.09192				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.25000	111.99750	9.25000	111.91452				0.00	0	1,550,000,00
Total SNT03 SPOT										0.00	0	1,550,000,00
Total For SNT03										0.00	0	1,550,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.34902				0.00	644,000,000	322,000,00
Total SNT04 SPOT										0.00	644,000,000	322,000,00
Total For SNT04										0.00	644,000,000	322,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.98650				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.26529				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.05601				0.00	0	
Total SPDA11 SPOT										0.00	0	
Total For SPDA11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.86247				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.91109				0.00	0	1,000,000,00
Total SPDA13 SPOT										0.00	0	1,000,000,00
Total For SPDA13										0.00	0	1,000,000,00
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.93481				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	99.99987				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.41476				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.51215				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.37270				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	101.75670				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	101.83842				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	101.36305				0.00	0	
Total SPGC01 SPOT										0.00	0	
Total For SPGC01										0.00	0	
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS039U SPOT										0.00	0	
Total For SS039U										0.00	0	
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS044U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			7.99000	103.64430	7.99000	103.57654				0.00	0	
Total SSA06 SPOT										0.00	0	
Total For SSA06										0.00	0	
SSN00 On 31/03/2021 Spot Bond			8.21500	98.59887	8.21500	98.53383				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			8.21500	98.59887	8.21500	98.53383				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			7.21500	7.21500	7.21500	116.18898				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			12.65000	93.28031	12.65000	93.18658				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			14.48000	60.14185	14.48000	60.07372				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	96.60072				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 02/06/2020 Spot Bond					0.00000	100.74678				0.00	0	
Total SSN034 SPOT										0.00	0	
Total For SSN034										0.00	0	
SSN03 On 17/11/2020 Spot Bond					0.00000	101.05499				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN035 On 01/06/2021 Spot Bond					0.00000	100.78406				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	101.57566				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN038 On 13/10/2023 Spot Bond					0.00000	101.80796				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			8.95000	107.03039	8.95000	106.95360				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			6.85000	78.27563	6.85000	78.21224				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.70135				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	101.45813				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	99.69061				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047 On 08/12/2023 Spot Bond			5.03000	5.03000	5.03000	285.19772				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/09/2020 Spot Bond					0.00000	100.01662				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN051 On 26/10/2020 Spot Bond					0.00000	101.45078				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05 On 26/10/2022 Spot Bond					0.00000	101.46335				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	101.31164				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	99.82999				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			6.67000	6.67000	6.67000	151.03850				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06 On 31/01/2025 Spot Bond			6.60000	6.60000	6.60000	119.40700				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			7.05000	7.05000	7.05000	76.24026				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			7.24000	7.24000	7.24000	76.07853				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			6.63000	6.63000	6.63000	151.45675				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	100.80437				0.00	0	
Total SSN068 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.79608				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.77561				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.42031				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.41621				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.34803				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.83428				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	52.34600				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 16/08/2020 Spot Bond					0.00000	101.67680				0.00	0	
Total SSN080 SPOT										0.00	0	
Total For SSN080										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.83610				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.52710				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.28948				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			7.02500	7.02500	7.02500	163.56380				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN085 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN086 On 10/04/2020 Spot Bond					0.00000	101.68824				0.00	0	
Total SSN087 SPOT										0.00	0	
Total For SSN087										0.00	0	
SSN087 On 04/09/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN088 SPOT										0.00	0	
Total For SSN088										0.00	0	
SSN088 On 21/12/2026 Spot Bond					0.00000	98.77764				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 19/09/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN090 SPOT										0.00	0	
Total For SSN090										0.00	0	
SSN090 On 11/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN091 SPOT										0.00	0	
Total For SSN091										0.00	0	
SSN091 On 02/11/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN092 SPOT										0.00	0	
Total For SSN092										0.00	0	
SSN092 On 31/01/2030 Spot Bond					0.00000	101.30869				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09 On 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	100.45933				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.67231				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN097 SPOT										0.00	0	
Total For SSN097										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	100.06862				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SZ25 On 30/09/2025 Spot Bond			12.17000	87.52521	12.17000	87.44050				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T13A11 On 21/08/2020 Spot Bond					0.00000	101.46471				0.00	0	
Total T13A11 SPOT										0.00	0	
Total For T13A11										0.00	0	
T13A12 On 21/08/2020 Spot Bond			8.09500	101.95880	8.09500	101.89311				0.00	0	
Total T13A12 SPOT										0.00	0	
Total For T13A12										0.00	0	
T13A15 On 21/08/2020 Spot Bond					0.00000	100.94416				0.00	0	
Total T13A15 SPOT										0.00	0	
Total For T13A15										0.00	0	
T13A16 On 21/08/2020 Spot Bond			8.19500	101.86171	8.19500	101.79529				0.00	0	
Total T13A16 SPOT										0.00	0	
Total For T13A16										0.00	0	
T13A19 On 21/08/2020 Spot Bond					0.00000	100.95079				0.00	0	
Total T13A19 SPOT										0.00	0	
Total For T13A19										0.00	0	
T13A20 On 21/08/2020 Spot Bond			8.14500	101.60506	8.14500	101.53919				0.00	0	
Total T13A20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T13A20										0.00	0	
T13A21 On 21/08/2020 Spot Bond					0.00000	100.96351				0.00	0	418,621,7€
Total T13A21 SPOT										0.00	0	418,621,7€
Total For T13A21										0.00	0	418,621,7€
T14A11 On 21/11/2021 Spot Bond					0.00000	100.94121				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	104.15004	8.55000	104.07820				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.87982				0.00	0	10,000,0€
Total T14A13 SPOT										0.00	0	10,000,0€
Total For T14A13										0.00	0	10,000,0€
T15OM On 21/11/2020 Spot Bond					0.00000	100.85994				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2020 Spot Bond					0.00000	100.85956				0.00	0	
Total T16OM1 SPOT										0.00	0	
Total For T16OM1										0.00	0	
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.08864				0.00	0	
Total TFS136 SPOT										0.00	0	
Total For TFS136										0.00	0	
TFS14€ On 28/10/2021 Spot Bond					0.00000	101.41189				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.12327				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	101.79976				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	102.45844				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.28578				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 _{On} 30/11/2020 Spot Bond					0.00000	100.74981				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS152 _{On} 06/07/2021 Spot Bond					0.00000	99.97584				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 _{On} 06/07/2023 Spot Bond					0.00000	100.08751				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 _{On} 03/09/2021 Spot Bond					0.00000	100.69221				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 _{On} 03/09/2023 Spot Bond					0.00000	100.85868				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 _{On} 16/11/2023 Spot Bond					0.00000	100.96544				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 _{On} 20/03/2022 Spot Bond					0.00000	100.13244				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 _{On} 20/03/2024 Spot Bond					0.00000	100.11678				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS160 _{On} 25/04/2020 Spot Bond					0.00000	101.32508				0.00	697,573,000	448,786,500
Total TFS160 SPOT										0.00	697,573,000	448,786,500
Total For TFS160										0.00	697,573,000	448,786,500
TFS161 _{On} 27/05/2022 Spot Bond					0.00000	100.75254				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 _{On} 27/05/2024 Spot Bond					0.00000	100.76427				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS163 On 22/10/2022 Spot Bond					0.00000	101.37054				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.44799				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TH10A 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	
TH13A On 21/08/2020 Spot Bond					0.00000	101.00053				0.00	0	205,000,00
Total TH13A3 SPOT										0.00	0	205,000,00
Total For TH13A3										0.00	0	205,000,00
TH13A On 21/08/2020 Spot Bond			8.51500	101.25838	8.51500	101.18987				0.00	0	
Total TH13A4 SPOT										0.00	0	
Total For TH13A4										0.00	0	
TH13A On 21/08/2020 Spot Bond					0.00000	101.18708				0.00	0	
Total TH13A7 SPOT										0.00	0	
Total For TH13A7										0.00	0	
TH13A On 21/08/2020 Spot Bond			8.18500	101.53625	8.18500	101.47011				0.00	0	
Total TH13A8 SPOT										0.00	0	
Total For TH13A8										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	100.98385				0.00	0	
Total TH13B1 SPOT										0.00	0	
Total For TH13B1										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	100.98479				0.00	0	
Total TH13B2 SPOT										0.00	0	
Total For TH13B2										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	101.01217				0.00	0	
Total TH13B3 SPOT										0.00	0	
Total For TH13B3										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	100.97683				0.00	0	
Total TH13B4 SPOT										0.00	0	
Total For TH13B4										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	100.98101				0.00	0	
Total TH13B5 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH13B5										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	101.04991				0.00	0	
Total TH13C1 SPOT										0.00	0	
Total For TH13C1										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	101.05746				0.00	600,000,000	600,000,000
Total TH13C2 SPOT										0.00	600,000,000	600,000,000
Total For TH13C2										0.00	600,000,000	600,000,000
TH13C On 21/08/2020 Spot Bond					0.00000	101.05934				0.00	0	
Total TH13C3 SPOT										0.00	0	
Total For TH13C3										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	101.07821				0.00	0	
Total TH13C4 SPOT										0.00	0	
Total For TH13C4										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	101.10177				0.00	0	
Total TH13C5 SPOT										0.00	0	
Total For TH13C5										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	101.36045				0.00	0	600,000,000
Total TH13D1 SPOT										0.00	0	600,000,000
Total For TH13D1										0.00	0	600,000,000
TH13D On 21/08/2020 Spot Bond					0.00000	101.36045				0.00	0	600,000,000
Total TH13D2 SPOT										0.00	0	600,000,000
Total For TH13D2										0.00	0	600,000,000
TH13D On 21/08/2020 Spot Bond					0.00000	101.38861				0.00	0	
Total TH13D3 SPOT										0.00	0	
Total For TH13D3										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	101.37453				0.00	0	
Total TH13D4 SPOT										0.00	0	
Total For TH13D4										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	101.37923				0.00	0	
Total TH13D5 SPOT										0.00	0	
Total For TH13D5										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.95442				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			7.94500	106.84211	7.94500	106.77353				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A4 On 21/11/2021 Spot Bond					0.00000	101.97899				0.00	0	236,700,00
Total TH14A7 SPOT										0.00	0	236,700,00
Total For TH14A7										0.00	0	236,700,00
TH14A7 On 21/11/2021 Spot Bond			8.10500	105.19994	8.10500	105.13108				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14A8 On 21/11/2021 Spot Bond					0.00000	101.01197				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.29400				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.97235				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.83137				0.00	0	350,000,00
Total TH14C1 SPOT										0.00	0	350,000,00
Total For TH14C1										0.00	0	350,000,00
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.96954				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.02894				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14C3 On 21/11/2021 Spot Bond					0.00000	101.34108				0.00	0	500,000,00
Total TH14D1 SPOT										0.00	0	500,000,00
Total For TH14D1										0.00	0	500,000,00
TH14D1 On 21/11/2021 Spot Bond					0.00000	103.27801				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D2 On 21/11/2021 Spot Bond					0.00000	102.81091				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A On 21/11/2020 Spot Bond					0.00000	100.93209				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.93185				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	103.40131				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	101.06135				0.00	700,000,000	350,000,000
Total TH15A4 SPOT										0.00	700,000,000	350,000,000
Total For TH15A4										0.00	700,000,000	350,000,000
TH15A On 21/11/2022 Spot Bond					0.00000	100.78186				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	100.89962				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.90917				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.95263				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.42655				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.53959				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.99700				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.70292				0.00	0	
Total TH15C2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.97435				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	103.00599				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.80233				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.17509				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.89498				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.91298				0.00	920,000,000	260,000,000
Total TH16A2 SPOT										0.00	920,000,000	260,000,000
Total For TH16A2										0.00	920,000,000	260,000,000
TH16A: On 21/08/2024 Spot Bond			8.49000	100.87180	8.49000	100.80270				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.93566				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.96495				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.16764				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	104.25700	10.00000	104.17600				0.00	0	
Total TL20/R207 SPOT										0.00	0	
Total For TL20/R207										0.00	0	
TL21U: On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL21U SPOT										0.00	0	
Total For TL21U										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.67309				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.66480				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			8.72000	101.29077	8.72000	101.22032				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.25000	101.80481	9.25000	101.72979				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.84786				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	102.52815				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			12.23000	93.08495	12.23000	92.99441			4,892,000,000,000.00		400,000,000	200,000,000
Total TL28 SPOT									4,892,000,000,000.00		400,000,000	200,000,000
Total For TL28									4,892,000,000,000.00		400,000,000	200,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	101.52828				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.54675				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.55640				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.15795				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TLC08 On 27/03/2020 Spot Bond					0.00000	100.00000			0.00	0	
Total TLC08 SPOT									0.00	0	
Total For TLC08									0.00	0	
TLC09 On 17/09/2020 Spot Bond					0.00000	100.38333			0.00	0	
Total TLC09 SPOT									0.00	0	
Total For TLC09									0.00	0	
TN20 On 17/09/2020 Spot Bond			8.24500	101.33568	8.24500	101.26960			0.00	0	9,916,300,00
Total TN20 SPOT									0.00	0	9,916,300,00
Total For TN20									0.00	0	9,916,300,00
TN20/R On 17/09/2020 Spot Bond			100.00000	71.67211	100.00000	71.27319			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	49.38597	100.00000	49.05700			0.00	0	
Total TN21U SPOT									0.00	0	
Total For TN21U									0.00	0	
TN23 On 06/11/2023 Spot Bond			8.67500	110.73835	8.95000	109.79426		117,489,505,090,000.00	13,543,458,800	15,195,614,600	
Total TN23 SPOT								17,489,505,090,000.00	13,543,458,800	15,195,614,600	
Total For TN23								17,489,505,090,000.00	13,543,458,800	15,195,614,600	
TN23/R On 06/11/2023 Spot Bond			100.00000	19.72578	100.00000	19.59438		0.00	0		
Total TN23/R2023 SPOT								0.00	0		
Total For TN23/R2023								0.00	0		
TN25 On 19/08/2025 Spot Bond			12.01000	91.26678	12.56000	89.20172		694,521,322,664,000.00	57,828,586,400	23,127,132,700	
Total TN25 SPOT								14,521,322,664,000.00	57,828,586,400	23,127,132,700	
Total For TN25								14,521,322,664,000.00	57,828,586,400	23,127,132,700	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.52924	100.00000	11.45243		0.00	0		
Total TN25/R186 SPOT								0.00	0		
Total For TN25/R186								0.00	0		
TN27 On 14/11/2027 Spot Bond			12.77000	84.81274	12.77000	84.72626		247,738,000,000,000.00	19,400,000,000	3,700,000,000	
Total TN27 SPOT								17,738,000,000,000.00	19,400,000,000	3,700,000,000	
Total For TN27								17,738,000,000,000.00	19,400,000,000	3,700,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.26473	100.00000	12.18303		0.00	0		
Total TN27/R186 SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			13.94000	81.01902	13.94000	86.15451		41,820,000,000,000.00		3,000,000,000	5,800,000,000
Total TN30 SPOT								1,820,000,000,000.00		3,000,000,000	5,800,000,000
Total For TN30								1,820,000,000,000.00		3,000,000,000	5,800,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	117.28482	8.00000	122.44482		0.00		0	
Total TN30/R2030 SPOT								0.00		0	
Total For TN30/R2030								0.00		0	
TN40 On 09/10/2040 Spot Bond			14.78000	73.91083	14.78000	79.17234		162,580,000,000,000.00		11,000,000,000	5,480,000,000
Total TN40 SPOT								2,580,000,000,000.00		11,000,000,000	5,480,000,000
Total For TN40								2,580,000,000,000.00		11,000,000,000	5,480,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	99.71432	10.75000	104.98382		0.00		0	
Total TN40/R214 SPOT								0.00		0	
Total For TN40/R214								0.00		0	
TNF25 On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	
Total TNF25U SPOT								0.00		0	
Total For TNF25U								0.00		0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	104.25700	10.00000	104.17600		0.00		0	
Total TPDA01/JIBAR SPOT								0.00		0	
Total For TPDA01/JIBAR								0.00		0	
TPDA0 On 30/11/2020 Spot Bond			8.47500	103.79272	8.47500	103.72175		0.00		0	
Total TPDA08 SPOT								0.00		0	
Total For TPDA08								0.00		0	
TRA2A On 14/12/2020 Spot Bond			8.44500	103.62742	8.44500	103.55718		0.00		0	
Total TRA2A3 SPOT								0.00		0	
Total For TRA2A3								0.00		0	
TRA2A On 14/12/2020 Spot Bond			8.24500	8.24500	8.24500	103.71431		0.00		0	
Total TRA2A6 SPOT								0.00		0	
Total For TRA2A6								0.00		0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.43671		0.00		0	
Total TRA2B1 SPOT								0.00		0	
Total For TRA2B1								0.00		0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.44402		0.00		0	
Total TRA2B2 SPOT								0.00		0	
Total For TRA2B2								0.00		0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.51429		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.48632				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	100.56187				0.00	0	760,000,00
Total TRA2D1 SPOT										0.00	0	760,000,00
Total For TRA2D1										0.00	0	760,000,00
TRA2D: On 14/12/2020 Spot Bond					0.00000	100.56187				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.06308				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.08819				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			8.66000	104.23282	8.66000	104.16002				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.05740				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.07910				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.25164				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.22782				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2020 Spot Bond					0.00000	101.62622				0.00	0	
Total TRA4A1 SPOT										0.00	0	
Total For TRA4A1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.74538				0.00	326,000,000	163,000,000
Total TRA4A2 SPOT										0.00	326,000,000	163,000,000
Total For TRA4A2										0.00	326,000,000	163,000,000
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.80169				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.95000	103.75476	8.95000	105.09211				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond					0.00000	101.62620				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.74538				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.80169				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.94166	8.62000	103.90191				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.01350				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.01350				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRQ11: On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ11U SPOT										0.00	0	
Total For TRQ11U										0.00	0	
TRQ12: On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ12U SPOT										0.00	0	
Total For TRQ12U										0.00	0	
TRQ13: On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ13U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRQ13U										0.00	0	
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ14U SPOT										0.00	0	
Total For TRQ14U										0.00	0	
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSE03U SPOT										0.00	0	
Total For TSE03U										0.00	0	
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG01U SPOT										0.00	0	
Total For TSG01U										0.00	0	
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG02U SPOT										0.00	0	
Total For TSG02U										0.00	0	
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG03U SPOT										0.00	0	
Total For TSG03U										0.00	0	
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG04U SPOT										0.00	0	
Total For TSG04U										0.00	0	
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG05U SPOT										0.00	0	
Total For TSG05U										0.00	0	
TSG06 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG06U SPOT										0.00	0	
Total For TSG06U										0.00	0	
TSG07 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG07U SPOT										0.00	0	
Total For TSG07U										0.00	0	
TSG08 On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG08U SPOT										0.00	0	
Total For TSG08U										0.00	0	
TSP23 On 09/04/2020 Spot Bond					0.00000	99.72527				0.00	0	
Total TSP230 SPOT										0.00	0	
Total For TSP230										0.00	0	
TSP23 On 07/05/2020 Spot Bond					0.00000	99.13259				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP232 SPOT										0.00	0	
Total For TSP232										0.00	0	
TSP232 On 09/07/2020 Spot Bond					0.00000	97.88401				0.00	0	
Total TSP233 SPOT										0.00	0	
Total For TSP233										0.00	0	
TSP233 On 13/08/2020 Spot Bond					0.00000	101.74391				0.00	748,000,000	574,000,000
Total TSP235 SPOT										0.00	748,000,000	574,000,000
Total For TSP235										0.00	748,000,000	574,000,000
TSP235 On 09/04/2020 Spot Bond					0.00000	99.74125				0.00	0	23,000,000
Total TSP237 SPOT										0.00	0	23,000,000
Total For TSP237										0.00	0	23,000,000
TSP237 On 08/10/2020 Spot Bond					0.00000	96.08768				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP238 On 14/05/2020 Spot Bond					0.00000	99.04236				0.00	0	
Total TSP239 SPOT										0.00	0	
Total For TSP239										0.00	0	
TSP239 On 12/11/2020 Spot Bond					0.00000	95.33516				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP240 On 11/06/2020 Spot Bond					0.00000	98.61271				0.00	0	
Total TSP241 SPOT										0.00	0	
Total For TSP241										0.00	0	
TSP241 On 10/09/2020 Spot Bond					0.00000	96.84850				0.00	0	
Total TSP242 SPOT										0.00	0	
Total For TSP242										0.00	0	
TSP242 On 04/03/2021 Spot Bond					0.00000	93.54906				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP243 On 18/03/2021 Spot Bond					0.00000	93.45231				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.44090				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.71121				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.76019				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	101.70126				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC32 On 06/04/2020 Spot Bond					0.00000	101.59123				0.00	0	
Total TWC324 SPOT										0.00	0	
Total For TWC324										0.00	0	
TWC32 On 09/04/2020 Spot Bond					0.00000	101.53156				0.00	0	
Total TWC325 SPOT										0.00	0	
Total For TWC325										0.00	0	
TWC32 On 20/04/2020 Spot Bond					0.00000	101.29448				0.00	0	
Total TWC326 SPOT										0.00	0	
Total For TWC326										0.00	0	
TWC32 On 24/04/2020 Spot Bond					0.00000	101.15529				0.00	0	
Total TWC327 SPOT										0.00	0	
Total For TWC327										0.00	0	
TWC32 On 29/04/2020 Spot Bond					0.00000	101.11821				0.00	0	
Total TWC328 SPOT										0.00	0	
Total For TWC328										0.00	0	
TWC32 On 13/05/2020 Spot Bond					0.00000	100.82678				0.00	0	
Total TWC329 SPOT										0.00	0	
Total For TWC329										0.00	0	
TWC33 On 19/05/2020 Spot Bond					0.00000	100.61300				0.00	0	
Total TWC330 SPOT										0.00	0	
Total For TWC330										0.00	0	
TWC33 On 27/05/2020 Spot Bond					0.00000	100.53376				0.00	0	
Total TWC331 SPOT										0.00	0	
Total For TWC331										0.00	0	
TWC33 On 04/06/2020 Spot Bond					0.00000	100.43782				0.00	0	
Total TWC332 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TWC332										0.00	0	
UG21 On 02/03/2021 Spot Bond			8.42500	102.78226	8.42500	102.71314				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			13.05000	93.58419	13.05000	93.48779				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA1U SPOT										0.00	0	
Total For VCJA1U										0.00	0	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA2U SPOT										0.00	0	
Total For VCJA2U										0.00	0	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA3U SPOT										0.00	0	
Total For VCJA3U										0.00	0	
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA4U SPOT										0.00	0	
Total For VCJA4U										0.00	0	
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA5U SPOT										0.00	0	
Total For VCJA5U										0.00	0	
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA6U SPOT										0.00	0	
Total For VCJA6U										0.00	0	
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA7U SPOT										0.00	0	
Total For VCJA7U										0.00	0	
VCJA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA8U SPOT										0.00	0	
Total For VCJA8U										0.00	0	
VCJA9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA9U SPOT										0.00	0	
Total For VCJA9U										0.00	0	
VCJB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VCJB1U SPOT										0.00	0	
Total For VCJB1U										0.00	0	
VCJB2l On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB2U SPOT										0.00	0	
Total For VCJB2U										0.00	0	
VCJB3l On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB3U SPOT										0.00	0	
Total For VCJB3U										0.00	0	
VCJB4l On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB4U SPOT										0.00	0	
Total For VCJB4U										0.00	0	
VCJB5l On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB5U SPOT										0.00	0	
Total For VCJB5U										0.00	0	
VCJB6l On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB6U SPOT										0.00	0	
Total For VCJB6U										0.00	0	
VCJB7l On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB7U SPOT										0.00	0	
Total For VCJB7U										0.00	0	
VCJB8l On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB8U SPOT										0.00	0	
Total For VCJB8U										0.00	0	
VCJB9l On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB9U SPOT										0.00	0	
Total For VCJB9U										0.00	0	
VCPA1l On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA1U SPOT										0.00	0	
Total For VCPA1U										0.00	0	
VCPA2l On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA2U SPOT										0.00	0	
Total For VCPA2U										0.00	0	
VCPA3l On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA3U SPOT										0.00	0	
Total For VCPA3U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCPA41 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	
VCPA51 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA5U SPOT										0.00	0	
Total For VCPA5U										0.00	0	
VCPA61 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA6U SPOT										0.00	0	
Total For VCPA6U										0.00	0	
VCPA71 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA7U SPOT										0.00	0	
Total For VCPA7U										0.00	0	
VCPA81 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA8U SPOT										0.00	0	
Total For VCPA8U										0.00	0	
VCPA91 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA9U SPOT										0.00	0	
Total For VCPA9U										0.00	0	
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB1U SPOT										0.00	0	
Total For VCPB1U										0.00	0	
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB2U SPOT										0.00	0	
Total For VCPB2U										0.00	0	
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB3U SPOT										0.00	0	
Total For VCPB3U										0.00	0	
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB4U SPOT										0.00	0	
Total For VCPB4U										0.00	0	
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB5U SPOT										0.00	0	
Total For VCPB5U										0.00	0	
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB6U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total 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	
Total For VJB12U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VKE07 On 08/06/2020 Spot Bond					0.00000	100.57583				0.00	0	
Total VKE07 SPOT										0.00	0	
Total For VKE07										0.00	0	
VKE09 On 08/07/2020 Spot Bond					0.00000	102.01013				0.00	400,000,000	200,000,000
Total VKE09 SPOT										0.00	400,000,000	200,000,000
Total For VKE09										0.00	400,000,000	200,000,000
VKE10 On 08/07/2022 Spot Bond					0.00000	101.90863				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.59768				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.60694				0.00	880,000,000	440,000,000
Total VKE12 SPOT										0.00	880,000,000	440,000,000
Total For VKE12										0.00	880,000,000	440,000,000
VKE13 On 27/08/2021 Spot Bond					0.00000	101.19985				0.00	200,000,000	100,000,000
Total VKE13 SPOT										0.00	200,000,000	100,000,000
Total For VKE13										0.00	200,000,000	100,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	100.95370				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.04837				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.07108				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA03U SPOT										0.00	0	
Total For VPA03U										0.00	0	
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA04U SPOT										0.00	0	
Total For VPA04U										0.00	0	
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA05U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
VPB07L On 20/10/2024 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 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	
Total For VR867U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.05260				0.00	0	
Total WHL01 SPOT										0.00	0	
Total For WHL01										0.00	0	
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL01U SPOT										0.00	0	
Total For WHL01U										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.25361				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL02U SPOT										0.00	0	
Total For WHL02U										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.94440				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL03U SPOT										0.00	0	
Total For WHL03U										0.00	0	
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL04U SPOT										0.00	0	
Total For WHL04U										0.00	0	
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL05U SPOT										0.00	0	
Total For WHL05U										0.00	0	
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL06U SPOT										0.00	0	
Total For WHL06U										0.00	0	
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WRS2U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For WRS2U									0.00	0	
WSP4 On 28/05/2020 Spot Bond			7.18500	103.30026	7.18500	103.23999			0.00	0	
Total WSP4 SPOT									0.00	0	
Total For WSP4									0.00	0	
WSP5 On 28/05/2021 Spot Bond			7.47000	104.69638	7.47000	104.63311			0.00	0	
Total WSP5 SPOT									0.00	0	
Total For WSP5									0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	47.30012	100.00000	46.98503			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									1.33e+017	789,617,491,261	736,381,843,25
Total for SPOT :									1.33e+017	789,617,491,261	736,381,843,25
Total Futures									1.33e+017	789,617,510,305	736,382,872,14
Total Options									0.00	0	426,13
Grand Total:									1.33e+017	789,617,510,305	736,383,298,25