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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/06/2020

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	06/08/2020	Bond Future			11.48669	76.37603	11.50896	76.25670			0.00	0	35
ES33	On	05/11/2020	Bond Future			11.72450	73.44418	11.74262	73.34992			0.00	0	
ES33	On	04/02/2021	Bond Future			11.97226	74.31105	11.98826	74.23031			0.00	0	
ES33	On	06/05/2021	Bond Future			12.22185	71.43558	12.23971	71.34812			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/08/2020	Bond Future			11.99589	75.68460	12.02339	75.52227			0.00	0	4,9
ES42	On	05/11/2020	Bond Future			12.22853	72.26185	12.25262	72.12422			0.00	0	
ES42	On	04/02/2021	Bond Future			12.46345	73.11558	12.48601	72.99074			0.00	0	
ES42	On	06/05/2021	Bond Future			12.70946	69.74465	12.73413	69.61267			0.00	0	
Total ES42 Future												0.00	0	4,91
Total For ES42												0.00	0	4,91
I2025	On	06/08/2020	Bond Future			138.24525	138.24525	138.18028	138.18028			0.00	0	4,9
I2025	On	05/11/2020	Bond Future			139.80505	139.80505	139.78824	139.78824			0.00	0	
I2025	On	04/02/2021	Bond Future			139.96323	139.96323	139.97426	139.97426			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	06/05/2021	Bond Future			141.69362	141.69362	141.69476	141.69476			0.00	0	
Total I2025 Future												0.00	0	4,97
Total For I2025												0.00	0	4,97
I2029	On	06/08/2020	Bond Future			100.04601	100.04601	100.04184	100.04184			0.00	0	4,98
I2029	On	05/11/2020	Bond Future			100.03842	100.03842	100.06934	100.06934			0.00	0	
I2029	On	04/02/2021	Bond Future			101.24171	101.24171	101.29309	101.29309			0.00	0	
I2029	On	06/05/2021	Bond Future			101.34223	101.34223	101.38713	101.38713			0.00	0	
Total I2029 Future												0.00	0	4,98
Total For I2029												0.00	0	4,98
I2033	On	06/08/2020	Bond Future			96.82314	96.82314	96.71382	96.71382			0.00	0	12,17
I2033	On	05/11/2020	Bond Future			96.70410	96.70410	96.62761	96.62761			0.00	0	
I2033	On	04/02/2021	Bond Future			97.86730	97.86730	97.80918	97.80918			0.00	0	
I2033	On	06/05/2021	Bond Future			97.84841	97.84841	97.78271	97.78271			0.00	0	
Total I2033 Future												0.00	0	12,17
Total For I2033												0.00	0	12,17
I2038	On	06/08/2020	Bond Future			107.34305	107.34305	107.63300	107.63300			0.00	0	10,48
I2038	On	05/11/2020	Bond Future			108.55432	108.55432	108.88573	108.88573			0.00	0	
I2038	On	04/02/2021	Bond Future			108.14650	108.14650	108.50362	108.50362			0.00	0	
I2038	On	06/05/2021	Bond Future			109.48383	109.48383	109.83761	109.83761			0.00	0	
Total I2038 Future												0.00	0	10,48
Total For I2038												0.00	0	10,48
I2046	On	06/08/2020	Bond Future			97.49739	97.49739	97.49215	97.49215			24,374,347.50	250	15,50
I2046	On	05/11/2020	Bond Future			96.81186	96.81186	96.84099	96.84099			0.00	0	
I2046	On	04/02/2021	Bond Future			97.97663	97.97663	98.02543	98.02543			0.00	0	
I2046	On	06/05/2021	Bond Future			97.37957	97.37957	97.42199	97.42199			0.00	0	
Total I2046 Future												24,374,347.50	250	15,50
Total For I2046												24,374,347.50	250	15,50
I2050	On	06/08/2020	Bond Future			98.15617	98.15617	98.89014	98.89014			49,078,085.00	500	16,24
I2050	On	05/11/2020	Bond Future			99.26359	99.26359	100.04087	100.04087			0.00	0	
I2050	On	04/02/2021	Bond Future			98.54806	98.54806	99.35432	99.35432			0.00	0	
I2050	On	06/05/2021	Bond Future			99.76660	99.76660	100.57573	100.57573			0.00	0	
Total I2050 Future												49,078,085.00	500	16,24
Total For I2050												49,078,085.00	500	16,24
R186	On	06/08/2020	Bond Future			7.43032	116.80533	7.62326	115.75633		9.47	82,347,757.65	705	79,20
R186	On	05/11/2020	Bond Future			7.58708	118.09494	7.78283	117.07548		9.02	0.00	0	
R186	On	04/02/2021	Bond Future			7.74609	114.20457	7.94860	113.19594		8.69	0.00	0	
R186	On	06/05/2021	Bond Future			7.91340	115.59154	8.12999	114.56195		8.61	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R186 Future												82,347,757.65	705	79,20
R186	On	06/08/2020	Bond Future	8.37	Call			4,510.84000	4.51084	5,369,920	9.99	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			563.16000	0.56316	373,240	9.99	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			4,552.96000	4.55296	5,414,790	10.00	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Put			553.60000	0.55360	366,430	10.00	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			4,468.70000	4.46870	5,325,030	9.97	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			688.98000	0.68898	463,840	9.86	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			572.73000	0.57273	380,060	9.97	0.00	0	
R186	On	06/08/2020	Bond Future	9.00	Put			164.84000	0.16484	99,320	10.38	0.00	0	
R186	On	06/08/2020	Bond Future	9.00	Call			7,309.02000	7.30902	8,292,500	10.38	0.00	0	90
R186	On	06/08/2020	Bond Future	8.00	Put			1,037.16000	1.03716	723,100	9.63	0.00	0	
R186	On	06/08/2020	Bond Future	8.00	Call			3,050.84000	3.05084	3,785,780	9.63	0.00	0	90
R186	On	06/08/2020	Bond Future	8.25	Call			4,014.09000	4.01409	4,837,950	9.86	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			1,175.07000	1.17507	926,150	9.47	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			5,592.43000	5.59243	6,365,030	9.47	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			1,163.33000	1.16333	916,470	9.47	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			5,517.26000	5.51726	6,285,750	9.46	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			1,186.67000	1.18667	935,700	9.46	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			2,891.73000	2.89173	3,452,050	8.96	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.34	Put			1,596.16000	1.59616	1,276,700	9.22	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			4,435.42000	4.43542	5,135,420	9.22	0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			7,930.06000	7.93006	8,807,740	9.79	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			597.80000	0.59780	456,020	9.79	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.65	Call			5,554.93000	5.55493	6,325,470	9.47	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Put			2,226.70000	2.22670	1,815,060	9.02	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			3,344.27000	3.34427	3,952,090	9.02	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			5,282.76000	5.28276	4,568,890	8.73	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			1,135.33000	1.13533	1,440,920	8.73	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			2,596.16000	2.59616	2,137,020	8.96	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			3,725.35000	3.72535	4,311,670	8.65	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			2,733.52000	2.73352	2,311,210	8.65	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Call			3,753.07000	3.75307	4,341,770	8.65	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			2,712.29000	2.71229	2,292,360	8.65	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			3,780.89000	3.78089	4,371,960	8.66	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			2,691.18000	2.69118	2,273,620	8.66	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			12,145.80000	12.14580	13,070,970	9.28	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			552.49000	0.55249	448,070	9.28	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			12,181.72000	12.18172	13,107,700	9.28	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			547.36000	0.54736	443,750	9.28	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	06/05/2021	Bond Future	10.78	Call			12.21766000	12.21766	13,144,450	9.28	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			542.27000	0.54227	439,470	9.28	0.00	0	
Total R186 Option												0.00	0	14,70
Total For R186												82,347,757.65	705	93,90
R197	On	06/08/2020	Bond Future			307.46919	307.46919	307.46780	307.46780			0.00	0	2,54
R197	On	05/11/2020	Bond Future			310.93726	310.93726	311.04430	311.04430			0.00	0	
R197	On	04/02/2021	Bond Future			306.74108	306.74108	306.91067	306.91067			0.00	0	
R197	On	06/05/2021	Bond Future			310.53438	310.53438	310.68376	310.68376			0.00	0	
Total R197 Future												0.00	0	2,54
Total For R197												0.00	0	2,54
R202	On	06/08/2020	Bond Future			214.09222	214.09222	214.08143	214.08143			26,761,527.50	125	7,75
R202	On	05/11/2020	Bond Future			216.50701	216.50701	216.57174	216.57174			0.00	0	
R202	On	04/02/2021	Bond Future			214.89555	214.89555	215.00382	215.00382			0.00	0	
R202	On	06/05/2021	Bond Future			217.55250	217.55250	217.64676	217.64676			0.00	0	
Total R202 Future												26,761,527.50	125	7,75
Total For R202												26,761,527.50	125	7,75
R2023	On	06/08/2020	Bond Future			5.18835	109.52094	5.24032	109.39369		2.91	33,732,449.52	308	26,81
R2023	On	05/11/2020	Bond Future			5.27028	106.82219	5.31124	106.73144		2.87	0.00	0	
R2023	On	04/02/2021	Bond Future			5.34408	108.08222	5.37972	108.01178		2.48	0.00	0	
R2023	On	06/05/2021	Bond Future			5.40599	105.48273	5.45154	105.40334		2.36	0.00	0	
Total R2023 Future												33,732,449.52	308	26,81
R2023	On	06/08/2020	Bond Future	7.28	Call			4,848.22000	4.84822	4,974,990	3.92	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Put			1.78000	0.00178	1,300	3.92	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call			4,802.23000	4.80223	4,928,970	3.92	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put			1.94000	0.00194	1,430	3.92	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Call			4,825.23000	4.82523	4,951,980	3.92	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Put			1.86000	0.00186	1,360	3.92	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			24.51000	0.02451	21,800	3.50	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			4,669.56000	4.66956	4,757,660	3.50	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			23.94000	0.02394	21,290	3.50	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			4,628.88000	4.62888	4,716,870	3.50	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			25.09000	0.02509	22,330	3.50	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			4,649.21000	4.64921	4,737,250	3.50	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			2,196.03000	2.19603	2,249,200	2.86	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			340.22000	0.34022	322,950	2.86	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			2,212.16000	2.21216	2,265,470	2.87	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			337.05000	0.33705	319,920	2.87	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			2,179.66000	2.17966	2,232,690	2.86	0.00	0	

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R2023	On	04/02/2021	Bond Future	6.32	Put			343.16000	0.34316	325,750	2.86	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			3,719.00000	3.71900	3,790,930	2.70	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			113.19000	0.11319	105,730	2.70	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			3,734.09000	3.73409	3,806,110	2.70	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			111.65000	0.11165	104,280	2.70	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,703.92000	3.70392	3,775,760	2.70	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			114.74000	0.11474	107,190	2.70	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												33,732,449.52	308	26,87
R2030	On	06/08/2020	Bond Future			8.85497	94.85154	8.90225	94.56387		14.45	184,960,503.00	1,950	106,76
R2030	On	05/11/2020	Bond Future			9.01995	95.89972	9.06345	95.64268		13.99	0.00	0	
R2030	On	04/02/2021	Bond Future			9.19012	93.02616	9.23217	92.78520		13.41	0.00	0	
R2030	On	06/05/2021	Bond Future			9.36764	94.15657	9.41288	93.90528		13.42	0.00	0	
Total R2030 Future												184,960,503.00	1,950	106,76
R2030	On	06/08/2020	Bond Future	11.47	Call			14,055.76000	14.05576	14,340,320	15.92	0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Call			11,099.30000	11.09930	11,375,340	15.92	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Put			1,797.47000	1.79747	1,664,900	14.55	0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Call			6,615.83000	6.61583	6,849,980	15.84	0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Put			524.42000	0.52442	470,900	15.84	0.00	0	5,8
R2030	On	06/08/2020	Bond Future	10.40	Call			8,772.81000	8.77281	9,033,080	15.92	0.00	0	
R2030	On	06/08/2020	Bond Future	10.40	Put			223.95000	0.22395	196,550	15.92	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			443.57000	0.44357	396,600	15.92	0.00	0	
R2030	On	06/08/2020	Bond Future	11.47	Put			17.37000	0.01737	14,260	15.92	0.00	0	6
R2030	On	06/08/2020	Bond Future	11.25	Call			12,979.93000	12.97993	13,262,400	15.92	0.00	0	
R2030	On	06/08/2020	Bond Future	11.25	Put			31.16000	0.03116	25,960	15.92	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Put			327.52000	0.32752	290,420	15.92	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Call			7,849.96000	7.84996	8,100,530	15.92	0.00	0	6
R2030	On	06/08/2020	Bond Future	9.05	Put			1,896.83000	1.89683	1,759,550	14.50	0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Put			79.54000	0.07954	67,910	15.92	0.00	0	6
R2030	On	06/08/2020	Bond Future	10.00	Put			486.16000	0.48616	435,770	15.92	0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			6,855.17000	6.85517	7,092,450	15.92	0.00	0	4
R2030	On	06/08/2020	Bond Future	10.75	Put			104.96000	0.10496	90,270	15.92	0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			10,502.92000	10.50292	10,775,900	15.92	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Put			4,336.05000	4.33605	4,118,440	13.87	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call			7,089.03000	7.08903	7,329,730	15.92	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put			117.50000	0.11750	101,360	15.92	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			10,254.57000	10.25457	10,526,100	15.92	0.00	0	4
R2030	On	06/08/2020	Bond Future	9.75	Put			707.16000	0.70716	639,520	15.52	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call			5,676.55000	5.67655	5,896,580	15.52	0.00	0	4

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	9.42	Call			4,213.24000	4.21324	4,404,290	14.98	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call			2,788.48000	2.78848	2,938,870	14.50	0.00	0	48
R2030	On	06/08/2020	Bond Future	9.20	Put			1,545.30000	1.54530	1,425,380	14.67	0.00	0	
R2030	On	06/08/2020	Bond Future	9.20	Call			3,330.95000	3.33095	3,498,700	14.67	0.00	0	32
R2030	On	06/08/2020	Bond Future	8.50	Put			3,725.23000	3.72523	3,522,640	13.97	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call			1,240.87000	1.24087	1,325,950	13.97	0.00	0	32
R2030	On	06/08/2020	Bond Future	9.11	Put			1,749.42000	1.74942	1,619,180	14.57	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call			2,928.62000	2.92862	3,083,720	14.55	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call			967.10000	0.96710	1,037,160	13.87	0.00	0	80
R2030	On	06/08/2020	Bond Future	8.86	Put			2,432.71000	2.43271	2,272,600	14.33	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call			2,175.70000	2.17570	2,303,260	14.33	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Put			1,136.53000	1.13653	1,039,910	14.98	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.10	Call			2,964.22000	2.96422	3,120,480	14.56	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put			1,773.32000	1.77332	1,641,910	14.56	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call			3,000.02000	3.00002	3,157,450	14.57	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Call			5,320.83000	5.32083	5,480,580	14.32	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Call			8,825.94000	8.82594	9,029,280	15.19	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			1,749.84000	1.74984	1,666,850	14.63	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.10	Put			7,167.22000	7.16722	6,969,410	13.30	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			1,253.13000	1.25313	1,312,360	13.30	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			4,123.58000	4.12358	3,975,220	13.71	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			2,853.49000	2.85349	2,962,170	13.71	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.06	Call			7,121.05000	7.12105	7,305,290	14.92	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			2,168.21000	2.16821	2,070,920	14.32	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put			4,529.85000	4.52985	4,373,070	13.62	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			2,535.88000	2.53588	2,636,140	13.62	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			3,012.25000	3.01225	2,890,320	13.98	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			3,987.93000	3.98793	4,123,040	13.98	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.37	Call			8,413.10000	8.41310	8,611,850	15.19	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			988.51000	0.98851	934,810	15.19	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.34	Put			6,054.88000	6.05488	5,871,640	13.35	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			1,658.27000	1.65827	1,732,070	13.35	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	9.04	Put			3,536.13000	3.53613	3,401,090	13.85	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			3,397.68000	3.39768	3,519,680	13.85	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	9.38	Call			4,490.29000	4.49029	4,635,460	14.09	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			1,476.27000	1.47627	1,403,470	14.92	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	8.53	Put			5,270.14000	5.27014	5,099,520	13.46	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			2,053.70000	2.05370	2,140,120	13.46	0.00	0	15,72
R2030	On	05/11/2020	Bond Future	9.03	Put			3,565.47000	3.56547	3,429,730	13.84	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			3,367.90000	3.36790	3,489,200	13.84	0.00	0	15,72

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	9.38	Put		2,647.20000	2.64720	2,535,330	14.09	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put		1,103.76000	1.10376	1,045,470	15.19	0.00	0	15,75
R2030	On	05/11/2020	Bond Future	9.39	Call		4,524.77000	4.52477	4,670,600	14.10	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put		2,624.23000	2.62423	2,513,020	14.10	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call		4,559.37000	4.55937	4,705,860	14.11	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put		2,601.43000	2.60143	2,490,880	14.11	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Put		5,968.91000	5.96891	5,786,970	13.36	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call		1,697.40000	1.69740	1,772,500	13.36	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.86	Put		4,091.10000	4.09110	3,943,440	13.71	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call		2,881.01000	2.88101	2,990,390	13.71	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	9.86	Call		6,298.26000	6.29826	6,472,310	14.63	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call		1,932.10000	1.93210	2,003,510	12.75	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put		5,174.18000	5.17418	5,031,420	12.97	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call		3,013.04000	3.01304	3,111,240	12.97	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call		7,370.47000	7.37047	7,536,230	14.11	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put		2,042.64000	2.04264	1,967,440	14.11	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call		3,824.51000	3.82451	3,939,290	13.18	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Put		7,100.45000	7.10045	6,930,900	12.75	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put		4,238.56000	4.23856	4,112,380	13.18	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call		3,852.98000	3.85298	3,968,300	13.19	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put		4,209.52000	4.20952	4,083,880	13.19	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call		3,795.84000	3.79584	3,910,080	13.17	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put		4,267.45000	4.26745	4,140,730	13.17	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Put		4,355.06000	4.35506	4,226,690	13.15	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call		3,710.49000	3.71049	3,823,080	13.15	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.37	Put		7,056.65000	7.05665	6,887,600	12.75	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call		1,949.64000	1.94964	2,021,550	12.75	0.00	0	1,00
R2030	On	06/05/2021	Bond Future	11.71	Call		12,768.62000	12.76862	12,977,670	14.40	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		1,102.71000	1.10271	1,060,470	14.40	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		2,261.83000	2.26183	2,189,690	14.40	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.69	Call		12,693.24000	12.69324	12,901,770	14.40	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		1,120.25000	1.12025	1,077,490	14.40	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		12,730.92000	12.73092	12,939,710	14.40	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		1,111.45000	1.11145	1,068,950	14.40	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call		6,793.34000	6.79334	6,946,650	13.87	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		3,399.79000	3.39979	3,301,810	13.87	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.15	Put		5,570.56000	5.57056	5,433,040	13.20	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		4,097.85000	4.09785	4,211,620	13.20	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call		9,253.00000	9.25300	9,432,150	14.40	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2030 Option												0.00	0	130,94
Total For R2030												184,960,503.00	1,950	237,70
R2032	On	06/08/2020	Bond Future			9.72301	92.87162	9.72920	92.83206		16.38	160,667,902.60	1,730	92,93
R2032	On	05/11/2020	Bond Future			9.90637	89.75166	9.90761	89.74395		16.64	0.00	0	
R2032	On	04/02/2021	Bond Future			10.09282	90.81104	10.09114	90.82119		15.27	0.00	0	
R2032	On	06/05/2021	Bond Future			10.28380	87.76645	10.28322	87.76985		16.04	0.00	0	
Total R2032 Future												160,667,902.60	1,730	92,93
R2032	On	06/08/2020	Bond Future	8.79	Call			531.08000	0.53108	526,050	15.49	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.29	Put			4,214.18000	4.21418	4,170,650	15.80	0.00	0	
R2032	On	06/08/2020	Bond Future	9.29	Call			1,346.65000	1.34665	1,342,680	15.80	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.91	Call			3,206.96000	3.20696	3,210,700	16.58	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put			2,061.75000	2.06175	2,025,930	16.58	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.46	Put			3,515.22000	3.51522	3,473,050	16.04	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Call			1,799.40000	1.79940	1,796,890	16.06	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put			3,476.81000	3.47681	3,434,740	16.06	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Call			1,745.32000	1.74532	1,742,620	16.03	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put			3,553.93000	3.55393	3,511,670	16.03	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Put			6,816.96000	6.81696	6,772,370	15.49	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Call			1,772.24000	1.77224	1,769,630	16.04	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put			6,928.04000	6.92804	6,912,240	15.79	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call			1,775.87000	1.77587	1,767,780	15.79	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	9.61	Put			4,872.18000	4.87218	4,855,820	16.28	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Put			5,510.64000	5.51064	5,494,330	16.11	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call			2,538.13000	2.53813	2,529,530	16.11	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call			8,422.99000	8.42299	8,418,560	18.10	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call			3,463.26000	3.46326	3,454,700	16.45	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put			4,324.23000	4.32423	4,307,960	16.45	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call			3,403.70000	3.40370	3,395,120	16.43	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put			1,664.36000	1.66436	1,651,730	18.08	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Put			7,762.31000	7.76231	7,746,930	15.69	0.00	0	
R2032	On	05/11/2020	Bond Future	8.94	Call			1,459.89000	1.45989	1,452,220	15.69	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.61	Call			2,995.79000	2.99579	2,987,140	16.28	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call			8,056.82000	8.05682	8,051,900	18.08	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put			4,390.74000	4.39074	4,374,450	16.43	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put			1,527.94000	1.52794	1,515,800	18.10	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call			3,433.30000	3.43330	3,424,730	16.44	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put			4,357.27000	4.35727	4,340,990	16.44	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Call			3,168.77000	3.16877	3,155,780	14.76	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			6,080.07000	6.08007	6,077,230	14.76	0.00	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
R2032	On	04/02/2021	Bond Future	9.63	Call			3,195.11000	3.19511	3,182,080	14.77	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put			6,043.27000	6.04327	6,040,390	14.77	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			3,142.54000	3.14254	3,129,590	14.75	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put			6,117.04000	6.11704	6,114,240	14.75	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put			9,873.84000	9.87384	9,874,580	14.45	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			1,507.57000	1.50757	1,498,160	14.45	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put			7,401.26000	7.40126	7,399,800	14.48	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			2,372.38000	2.37238	2,360,770	14.48	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			7,066.87000	7.06687	7,051,380	15.89	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			2,808.86000	2.80886	2,803,520	15.89	0.00	0	80
R2032	On	06/05/2021	Bond Future	12.10	Put			1,895.71000	1.89571	1,890,220	17.18	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Call			11,762.88000	11.76288	11,754,010	17.18	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			1,882.66000	1.88266	1,877,190	17.18	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			11,799.61000	11.79961	11,790,750	17.18	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			1,869.69000	1.86969	1,864,230	17.18	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			11,726.17000	11.72617	11,717,280	17.18	0.00	0	
Total R2032 Option												0.00	0	16,80
Total For R2032												160,667,902.60	1,730	109,73
R2035	On	06/08/2020	Bond Future			10.42330	92.50343	10.42449	92.49537		17.79	117,479,356.10	1,270	101,00
R2035	On	05/11/2020	Bond Future			10.61581	89.04967	10.61222	89.07333		18.21	0.00	0	
R2035	On	04/02/2021	Bond Future			10.81580	90.10039	10.80928	90.14217		16.67	0.00	0	
R2035	On	06/05/2021	Bond Future			11.01284	86.71542	11.00718	86.75070		17.57	0.00	0	
Total R2035 Future												117,479,356.10	1,270	101,00
R2035	On	06/08/2020	Bond Future	9.67	Put			6,142.72000	6.14272	6,121,720	16.53	0.00	0	
R2035	On	06/08/2020	Bond Future	9.67	Call			806.93000	0.80693	793,990	16.53	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.00	Put			10,662.97000	10.66297	10,649,030	16.52	0.00	0	
R2035	On	06/08/2020	Bond Future	9.00	Call			188.75000	0.18875	182,870	16.52	0.00	0	24,70
R2035	On	06/08/2020	Bond Future	8.75	Put			12,593.13000	12.59313	12,581,300	16.52	0.00	0	
R2035	On	06/08/2020	Bond Future	8.75	Call			97.84000	0.09784	94,070	16.52	0.00	0	3,00
R2035	On	06/08/2020	Bond Future	9.91	Call			1,264.99000	1.26499	1,249,780	16.80	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Put			4,853.77000	4.85377	4,830,500	16.80	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Call			2,864.38000	2.86438	2,847,510	17.72	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Put			2,691.80000	2.69180	2,666,870	17.72	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.09	Put			9,996.09000	9.99609	9,981,260	16.52	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Call			235.30000	0.23530	228,530	16.52	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.92	Call			1,287.79000	1.28779	1,272,500	16.82	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put			4,804.81000	4.80481	4,781,460	16.82	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call			1,310.99000	1.31099	1,295,610	16.84	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Put			4,756.32000	4.75632	4,732,880	16.84	0.00	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
R2035	On	05/11/2020	Bond Future	10.34	Call		3,327.31000	3.32731	3,303,490	17.75	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put		5,149.73000	5.14973	5,149,570	17.75	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call		3,266.33000	3.26633	3,242,670	17.72	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put		5,224.83000	5.22483	5,224,830	17.72	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call		3,296.64000	3.29664	3,272,890	17.73	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put		5,187.06000	5.18706	5,186,970	17.73	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call		6,111.53000	6.11153	6,076,820	17.09	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		4,029.30000	4.02930	4,036,370	17.09	0.00	0	65
R2035	On	04/02/2021	Bond Future	10.06	Call		2,769.45000	2.76945	2,745,200	16.00	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		7,774.92000	7.77492	7,792,450	16.00	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		2,719.41000	2.71941	2,695,410	15.97	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		7,864.22000	7.86422	7,882,000	15.97	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		2,974.00000	2.97400	2,948,830	16.08	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		7,425.17000	7.42517	7,441,780	16.08	0.00	0	65
R2035	On	04/02/2021	Bond Future	10.05	Call		2,744.37000	2.74437	2,720,240	15.98	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		7,819.47000	7.81947	7,837,120	15.98	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Put		8,633.16000	8.63316	8,646,400	16.93	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		3,645.50000	3.64550	3,623,460	16.93	0.00	0	75
R2035	On	06/05/2021	Bond Future	12.35	Call		10,670.07000	10.67007	10,636,670	18.80	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		2,867.33000	2.86733	2,869,210	18.80	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call		9,502.48000	9.50248	9,470,050	18.80	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		2,831.42000	2.83142	2,833,250	18.80	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		3,515.72000	3.51572	3,518,570	18.80	0.00	0	75
R2035	On	06/05/2021	Bond Future	11.32	Call		6,892.75000	6.89275	6,863,520	17.86	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		4,974.29000	4.97429	4,980,340	17.86	0.00	0	75
R2035	On	06/05/2021	Bond Future	12.36	Call		10,706.12000	10.70612	10,672,690	18.80	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		2,849.33000	2.84933	2,851,180	18.80	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		10,742.21000	10.74221	10,708,760	18.80	0.00	0	
Total R2035 Option											0.00	0	32,94
Total For R2035											117,479,356.10	1,270	133,95
R2037	On	06/08/2020	Bond Future			10.70135	83.39539	10.71811	83.28376	20.12	67,550,265.90	810	86,96
R2037	On	05/11/2020	Bond Future			10.88894	84.31721	10.90174	84.23418	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future			11.08347	81.05697	11.09413	80.98970	18.86	0.00	0	
R2037	On	06/05/2021	Bond Future			11.28337	82.04238	11.29553	81.96773	18.90	0.00	0	
Total R2037 Future											67,550,265.90	810	86,96
R2037	On	06/08/2020	Bond Future	9.87	Call		737.22000	0.73722	745,830	18.77	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put		6,684.50000	6.68450	6,581,480	18.77	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call		750.83000	0.75083	759,650	18.77	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put		6,624.29000	6.62429	6,521,480	18.77	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	06/08/2020	Bond Future	9.86	Call		723.80000	0.72380	732,200	18.77	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put		6,744.98000	6.74498	6,641,750	18.77	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		7,129.88000	7.12988	7,063,250	18.49	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call		2,194.27000	2.19427	2,210,850	18.51	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put		7,083.04000	7.08304	7,016,590	18.51	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		2,218.39000	2.21839	2,235,130	18.52	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		7,036.45000	7.03645	6,970,160	18.52	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		2,170.31000	2.17031	2,186,710	18.49	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		757.22000	0.75722	744,970	20.41	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		4,283.43000	4.28343	4,305,830	18.71	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		5,845.63000	5.84563	5,800,760	18.71	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call		2,903.37000	2.90337	2,919,370	18.16	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		1,529.58000	1.52958	1,538,130	17.75	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call		2,730.57000	2.73057	2,745,720	18.08	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		8,122.90000	8.12290	8,070,780	18.08	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		2,754.90000	2.75490	2,770,180	18.09	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		3,239.57000	3.23957	3,257,190	18.32	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call		15,068.03000	15.06803	15,123,050	20.41	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Put		7,258.03000	7.25803	7,208,380	18.32	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		8,077.75000	8.07775	8,025,760	18.09	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		2,706.35000	2.70635	2,721,390	18.06	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		8,168.25000	8.16825	8,116,020	18.06	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		7,811.07000	7.81107	7,759,800	18.16	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		11,473.72000	11.47372	11,415,000	17.75	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		3,026.23000	3.02623	2,995,420	20.35	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		8,274.00000	8.27400	8,310,460	20.35	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		7,995.24000	7.99524	8,030,910	20.22	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		3,147.33000	3.14733	3,115,730	20.22	0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Put		3,413.77000	3.41377	3,383,080	20.23	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		9,914.91000	9.91491	9,958,980	20.23	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		3,393.73000	3.39373	3,363,150	20.23	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		9,948.74000	9.94874	9,992,930	20.23	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		3,373.78000	3.37378	3,343,320	20.23	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		9,881.12000	9.88112	9,925,080	20.23	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											67,550,265.90	810	88,26
R2040	On	06/08/2020	Bond Future			10.92175	84.91059	10.94371	84.75702	20.50	15,283,906.20	180	50,94
R2040	On	05/11/2020	Bond Future			11.10995	85.84928	11.12831	85.72431	20.00	0.00	0	
R2040	On	04/02/2021	Bond Future			11.30532	82.35684	11.32184	82.24755	19.26	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	06/05/2021	Bond Future			11.50573	83.35820	11.52399	83.24076	19.29	0.00	0	
Total R2040 Future											15,283,906.20	180	50,94
R2040	On	06/08/2020	Bond Future	10.02	Put			7,487.32000	7.48732	7,347,570	18.84	0	
R2040	On	06/08/2020	Bond Future	10.85	Call			2,603.43000	2.60343	2,655,830	20.24	0	
R2040	On	06/08/2020	Bond Future	10.85	Put			3,261.91000	3.26191	3,160,740	20.24	0	12,53
R2040	On	06/08/2020	Bond Future	11.26	Call			4,180.56000	4.18056	4,256,490	20.97	0	
R2040	On	06/08/2020	Bond Future	11.26	Put			2,017.64000	2.01764	1,940,000	20.97	0	5
R2040	On	06/08/2020	Bond Future	9.57	Put			10,768.55000	10.76855	10,619,430	18.84	0	
R2040	On	06/08/2020	Bond Future	10.02	Call			619.69000	0.61969	633,510	18.84	0	
R2040	On	06/08/2020	Bond Future	9.57	Call			229.36000	0.22936	233,810	18.84	0	80
R2040	On	06/08/2020	Bond Future	10.07	Put			7,158.10000	7.15810	7,019,900	18.85	0	
R2040	On	06/08/2020	Bond Future	10.07	Call			684.61000	0.68461	699,980	18.85	0	80
R2040	On	06/08/2020	Bond Future	10.79	Call			2,402.96000	2.40296	2,451,950	20.14	0	
R2040	On	06/08/2020	Bond Future	10.79	Put			3,487.40000	3.48740	3,382,820	20.14	0	80
R2040	On	06/08/2020	Bond Future	10.03	Call			632.29000	0.63229	646,410	18.85	0	
R2040	On	06/08/2020	Bond Future	10.03	Put			7,420.88000	7.42088	7,281,430	18.85	0	
R2040	On	06/08/2020	Bond Future	10.04	Call			645.08000	0.64508	659,500	18.85	0	
R2040	On	06/08/2020	Bond Future	10.04	Put			7,354.73000	7.35473	7,215,580	18.85	0	
R2040	On	05/11/2020	Bond Future	11.00	Put			4,959.13000	4.95913	4,881,980	20.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call			4,079.45000	4.07945	4,127,270	20.00	0	2,23
R2040	On	05/11/2020	Bond Future	10.23	Call			1,883.77000	1.88377	1,909,550	18.86	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call			6,751.85000	6.75185	6,819,590	21.18	0	
R2040	On	05/11/2020	Bond Future	11.70	Put			3,007.26000	3.00726	2,950,030	21.18	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put			13,106.81000	13.10681	12,992,620	18.46	0	
R2040	On	05/11/2020	Bond Future	9.50	Call			741.61000	0.74161	752,390	18.46	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put			9,672.18000	9.67218	9,567,230	18.46	0	
R2040	On	05/11/2020	Bond Future	10.00	Call			1,396.70000	1.39670	1,416,720	18.46	0	2,23
R2040	On	05/11/2020	Bond Future	11.50	Call			5,923.52000	5.92352	5,985,920	20.76	0	
R2040	On	05/11/2020	Bond Future	11.50	Put			3,457.31000	3.45731	3,394,740	20.76	0	2,00
R2040	On	05/11/2020	Bond Future	10.31	Call			2,074.09000	2.07409	2,101,990	19.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put			7,949.97000	7.94997	7,852,900	19.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call			2,098.71000	2.09871	2,126,890	19.01	0	
R2040	On	05/11/2020	Bond Future	9.73	Put			11,454.52000	11.45452	11,344,120	18.46	0	
R2040	On	05/11/2020	Bond Future	9.73	Call			1,005.29000	1.00529	1,019,860	18.46	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put			8,369.32000	8.36932	8,270,130	18.86	0	
R2040	On	05/11/2020	Bond Future	10.32	Put			7,898.84000	7.89884	7,802,050	19.01	0	
R2040	On	05/11/2020	Bond Future	10.30	Call			2,049.62000	2.04962	2,077,260	18.98	0	
R2040	On	05/11/2020	Bond Future	10.30	Put			8,001.35000	8.00135	7,904,020	18.98	0	
R2040	On	04/02/2021	Bond Future	11.74	Call			6,740.31000	6.74031	6,796,960	19.90	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/02/2021	Bond Future	10.40	Call		2,519.26000	2.51926	2,546,810	18.23	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		4,485.58000	4.48558	4,429,420	19.64	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		14,142.65000	14.14265	14,046,640	18.03	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		1,116.83000	1.11683	1,130,110	18.03	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		10,834.86000	10.83486	10,746,690	18.03	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		1,842.35000	1.84235	1,863,470	18.03	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.40	Put		8,994.62000	8.99462	8,912,880	18.23	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		4,050.31000	4.05031	3,997,670	19.90	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.41	Call		2,543.76000	2.54376	2,571,520	18.25	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		8,944.56000	8.94456	8,863,030	18.25	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		2,568.38000	2.56838	2,596,350	18.26	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		8,894.72000	8.89472	8,813,400	18.26	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		14,720.79000	14.72079	14,623,730	18.03	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		1,023.88000	1.02388	1,036,110	18.03	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		9,831.80000	9.83180	9,746,770	18.03	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		2,149.88000	2.14988	2,174,140	18.03	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		6,099.47000	6.09947	6,152,600	19.64	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		3,941.93000	3.94193	3,894,920	20.52	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		9,418.29000	9.41829	9,488,410	20.49	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		3,978.46000	3.97846	3,931,140	20.49	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call		9,457.43000	9.45743	9,527,700	20.51	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		3,960.30000	3.96030	3,913,130	20.51	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		9,496.30000	9.49630	9,566,730	20.52	0.00	0	
Total R2040 Option											0.00	0	33,81
Total For R2040											15,283,906.20	180	84,75
R2044	On	06/08/2020	Bond Future			10.98674	81.57425	11.01383	81.38423	21.50	0.00	0	79,42
R2044	On	05/11/2020	Bond Future			11.16863	82.47604	11.19251	82.31306	20.95	0.00	0	
R2044	On	04/02/2021	Bond Future			11.35732	79.06894	11.37971	78.92046	20.16	0.00	0	
R2044	On	06/05/2021	Bond Future			11.55059	80.03035	11.57492	79.87355	20.18	0.00	0	
Total R2044 Future											0.00	0	79,42
R2044	On	06/08/2020	Bond Future	9.36	Put		13,249.80000	13.24980	13,063,050	19.76	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Call		110.21000	0.11021	113,480	19.76	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.98	Put		8,322.15000	8.32215	8,148,360	19.76	0.00	0	
R2044	On	06/08/2020	Bond Future	9.98	Call		498.43000	0.49843	514,660	19.76	0.00	0	60
R2044	On	06/08/2020	Bond Future	11.09	Call		3,253.50000	3.25350	3,335,730	21.67	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Put		16,412.92000	16.41292	16,223,890	19.76	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Call		38.55000	0.03855	39,540	19.76	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.66	Put		10,745.07000	10.74507	10,562,700	19.76	0.00	0	
R2044	On	06/08/2020	Bond Future	9.66	Call		241.13000	0.24113	248,780	19.76	0.00	0	14

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2044	On	06/08/2020	Bond Future	10.93	Call		2,674.74000	2.67474	2,745,650	21.37	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Put		9,197.85000	9.19785	9,020,280	19.76	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put		9,123.31000	9.12331	8,946,030	19.76	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Call		401.83000	0.40183	414,860	19.76	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Put		9,049.05000	9.04905	8,872,060	19.76	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Call		384.42000	0.38442	396,870	19.76	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Put		3,265.23000	3.26523	3,146,120	21.37	0.00	0	14
R2044	On	06/08/2020	Bond Future	11.09	Put		2,723.24000	2.72324	2,615,450	21.67	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.87	Call		393.05000	0.39305	405,790	19.76	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call		4,039.81000	4.03981	4,106,660	20.71	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put		4,951.37000	4.95137	4,855,240	20.71	0.00	0	50
R2044	On	05/11/2020	Bond Future	11.17	Put		4,567.71000	4.56771	4,475,930	20.85	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	11.43	Call		5,355.13000	5.35513	5,436,400	21.19	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put		3,764.60000	3.76460	3,682,890	21.19	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	9.72	Put		12,118.87000	12.11887	11,975,700	19.31	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		1,250.18000	1.25018	1,276,660	19.31	0.00	0	50
R2044	On	05/11/2020	Bond Future	8.87	Put		19,164.03000	19.16403	19,006,730	19.31	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		247.88000	0.24788	253,560	19.31	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	10.02	Put		10,047.61000	10.04761	9,912,580	19.31	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call		532.35000	0.53235	544,300	19.31	0.00	0	50
R2044	On	05/11/2020	Bond Future	11.17	Call		4,414.10000	4.41410	4,485,300	20.85	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call		493.47000	0.49347	504,580	19.31	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.96	Put		10,443.62000	10.44362	10,306,830	19.31	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call		1,235.07000	1.23507	1,261,260	19.31	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call		5,168.57000	5.16857	5,247,930	21.12	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call		910.54000	0.91054	930,350	19.31	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	9.97	Put		10,376.98000	10.37698	10,240,480	19.31	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put		8,070.10000	8.07010	7,946,130	19.49	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call		1,984.35000	1.98435	2,023,730	19.51	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put		8,017.27000	8.01727	7,893,670	19.51	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call		1,936.21000	1.93621	1,974,850	19.48	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call		1,327.71000	1.32771	1,355,660	19.31	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	9.29	Put		15,474.00000	15.47400	15,322,130	19.31	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Put		9,917.65000	9.91765	9,783,220	19.31	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call		1,359.65000	1.35965	1,388,200	19.31	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.34	Put		15,061.28000	15.06128	14,910,250	19.31	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put		8,123.41000	8.12341	7,999,070	19.48	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put		3,908.38000	3.90838	3,824,760	21.12	0.00	0	50
R2044	On	05/11/2020	Bond Future	10.35	Call		1,960.10000	1.96010	1,999,110	19.49	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		1,697.45000	1.69745	1,726,900	18.87	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/02/2021	Bond Future	10.29	Call		2,154.17000	2.15417	2,190,170	18.93	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		9,972.61000	9.97261	9,860,130	18.93	0.00	0	40
R2044	On	04/02/2021	Bond Future	9.66	Put		14,101.05000	14.10105	13,973,500	18.87	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		1,150.79000	1.15079	1,171,720	18.87	0.00	0	40
R2044	On	04/02/2021	Bond Future	10.04	Put		11,494.22000	11.49422	11,375,190	18.87	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		2,337.22000	2.33722	2,375,550	19.04	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		9,538.05000	9.53805	9,427,900	19.04	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		2,290.67000	2.29067	2,328,420	19.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		9,645.21000	9.64521	9,534,480	19.01	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		3,572.18000	3.57218	3,624,700	19.68	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		7,288.69000	7.28869	7,192,730	19.68	0.00	0	40
R2044	On	04/02/2021	Bond Future	10.36	Call		2,313.88000	2.31388	2,351,920	19.02	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		9,591.51000	9.59151	9,481,070	19.02	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		9,361.16000	9.36116	9,457,370	21.48	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		4,063.43000	4.06343	4,002,840	21.48	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		9,284.51000	9.28451	9,380,300	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		4,100.80000	4.10080	4,039,790	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		9,322.82000	9.32282	9,418,830	21.47	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		4,082.06000	4.08206	4,021,270	21.47	0.00	0	
Total R2044 Option											0.00	0	15,75
Total For R2044											0.00	0	95,21
R2048	On	06/08/2020	Bond Future			10.93863	84.97049	10.96044	84.81367	20.91	1,699,409.80	20	83,45
R2048	On	05/11/2020	Bond Future			11.11838	81.49657	11.13690	81.36713	21.42	0.00	0	
R2048	On	04/02/2021	Bond Future			11.30488	82.45829	11.32178	82.34363	19.43	0.00	0	
R2048	On	06/05/2021	Bond Future			11.48788	79.04378	11.50646	78.92127	20.47	0.00	0	
Total R2048 Future											1,699,409.80	20	83,45
R2048	On	06/08/2020	Bond Future	10.19	Call		833.37000	0.83337	852,280	19.25	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Put		6,717.82000	6.71782	6,579,910	19.25	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Call		849.52000	0.84952	868,810	19.25	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Put		6,652.81000	6.65281	6,515,280	19.25	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Call		817.55000	0.81755	836,090	19.25	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Put		6,783.28000	6.78328	6,645,000	19.25	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Put		602.16000	0.60216	567,620	23.31	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Call		8,993.95000	8.99395	9,116,230	23.31	0.00	0	8
R2048	On	06/08/2020	Bond Future	11.80	Put		1,113.23000	1.11323	1,060,160	22.80	0.00	0	
R2048	On	06/08/2020	Bond Future	11.80	Call		6,762.38000	6.76238	6,866,130	22.80	0.00	0	4
R2048	On	06/08/2020	Bond Future	11.10	Put		2,546.10000	2.54610	2,456,600	21.09	0.00	0	
R2048	On	06/08/2020	Bond Future	11.10	Call		3,536.96000	3.53696	3,604,280	21.09	0.00	0	4
R2048	On	06/08/2020	Bond Future	12.75	Put		266.56000	0.26656	247,710	23.31	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 Intere
R2048	On	06/08/2020	Bond Future	12.75	Call			11,498.27000	11.49827	11,636,240	23.31	0.00	0	8
R2048	On	06/08/2020	Bond Future	10.35	Put			5,746.27000	5.74627	5,615,160	19.49	0.00	0	
R2048	On	06/08/2020	Bond Future	10.35	Call			1,144.62000	1.14462	1,170,330	19.49	0.00	0	6
R2048	On	06/08/2020	Bond Future	11.85	Put			1,048.96000	1.04896	998,030	22.93	0.00	0	
R2048	On	06/08/2020	Bond Future	11.85	Call			7,012.10000	7.01210	7,117,990	22.93	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Put			2,399.11000	2.39911	2,312,550	21.18	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Call			3,739.71000	3.73971	3,809,970	21.18	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Put			3,400.46000	3.40046	3,296,160	20.65	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Call			2,600.76000	2.60076	2,653,280	20.65	0.00	0	6
R2048	On	06/08/2020	Bond Future	9.25	Put			14,230.49000	14.23049	14,074,950	19.22	0.00	0	
R2048	On	06/08/2020	Bond Future	9.25	Call			85.49000	0.08549	86,770	19.22	0.00	0	20,6
R2048	On	06/08/2020	Bond Future	9.00	Put			16,609.74000	16.60974	16,453,320	19.22	0.00	0	
R2048	On	06/08/2020	Bond Future	9.00	Call			38.78000	0.03878	39,180	19.22	0.00	0	3,00
R2048	On	05/11/2020	Bond Future	11.00	Put			5,082.44000	5.08244	5,002,740	21.42	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call			4,116.75000	4.11675	4,166,490	21.42	0.00	0	80
R2048	On	05/11/2020	Bond Future	10.00	Put			10,059.08000	10.05908	9,949,960	19.72	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call			1,364.87000	1.36487	1,385,190	19.72	0.00	0	80
R2048	On	05/11/2020	Bond Future	10.04	Call			1,445.12000	1.44512	1,466,460	19.80	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put			9,805.65000	9.80565	9,697,550	19.80	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call			1,404.56000	1.40456	1,425,390	19.76	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put			9,931.66000	9.93166	9,823,050	19.76	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call			1,424.67000	1.42467	1,445,750	19.78	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put			9,868.41000	9.86841	9,760,050	19.78	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call			2,692.69000	2.69269	2,723,310	18.47	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put			8,787.94000	8.78794	8,703,900	18.47	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call			2,640.40000	2.64040	2,670,550	18.44	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put			8,890.56000	8.89056	8,806,050	18.44	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call			2,666.36000	2.66636	2,696,740	18.46	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put			8,839.00000	8.83900	8,754,720	18.46	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			9,235.61000	9.23561	9,308,560	21.60	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			4,077.30000	4.07730	4,027,740	21.60	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call			9,274.47000	9.27447	9,347,590	21.61	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			4,058.07000	4.05807	4,008,680	21.61	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			9,313.35000	9.31335	9,386,630	21.63	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			4,038.95000	4.03895	3,989,720	21.63	0.00	0	
Total R2048 Option												0.00	0	29,00
Total For R2048												1,699,409.80	20	112,54
R208	On	06/08/2020	Bond Future			3.32328	104.59778	3.34124	104.58637		0.39	0.00	0	23,30
R208	On	05/11/2020	Bond Future			2.56472	102.36086	2.50084	102.38587		0.21	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R208 Future												0.00	0	23,35	
R208	On	06/08/2020	Bond Future	5.56	Call			1,392.91000	1.39291	1,404,320	0.52		0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Put			0.00000	0.00000	0,000	0.52		0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Call			1,399.11000	1.39911	1,410,520	0.52		0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Put			0.00000	0.00000	0,000	0.52		0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Call			1,386.71000	1.38671	1,398,120	0.52		0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Put			0.00000	0.00000	0,000	0.52		0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call			885.10000	0.88510	860,090	0.28		0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put			0.00000	0.00000	0,000	0.28		0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call			888.95000	0.88895	863,940	0.28		0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put			0.00000	0.00000	0,000	0.28		0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call			881.25000	0.88125	856,240	0.28		0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put			0.00000	0.00000	0,000	0.28		0.00	0	
Total R208 Option												0.00	0		
Total For R208												0.00	0	23,35	
R209	On	06/08/2020	Bond Future			10.36831	70.73104	10.38993	70.60508		21.70		0.00	0	63,75
R209	On	05/11/2020	Bond Future			10.53921	68.37156	10.55728	68.26878		21.95		0.00	0	
R209	On	04/02/2021	Bond Future			10.71213	69.17856	10.72840	69.08820		20.20		0.00	0	
R209	On	06/05/2021	Bond Future			10.88793	66.87671	10.90576	66.78006		21.18		0.00	0	
Total R209 Future												0.00	0	63,75	
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	20.91		0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Put			38,819.58000	38.81958	38,693,620	20.91		0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	20.91		0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Put			38,711.25000	38.71125	38,585,290	20.91		0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	20.91		0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put			38,928.06000	38.92806	38,802,100	20.91		0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call			2,512.99000	2.51299	2,542,300	21.42		0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put			5,728.96000	5.72896	5,655,490	21.42		0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call			2,536.11000	2.53611	2,565,640	21.43		0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put			5,691.36000	5.69136	5,618,110	21.43		0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call			2,490.17000	2.49017	2,519,250	21.41		0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put			5,766.93000	5.76693	5,693,230	21.41		0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call			2,990.39000	2.99039	3,018,690	19.56		0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put			6,552.52000	6.55252	6,490,460	19.56		0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			3,013.42000	3.01342	3,041,890	19.57		0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put			6,515.80000	6.51580	6,453,910	19.57		0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call			2,967.24000	2.96724	2,995,370	19.54		0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put			6,589.19000	6.58919	6,526,960	19.54		0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Call			9,470.77000	9.47077	9,533,400	22.72		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	06/05/2021	Bond Future	12.23	Put			2,829.81000	2.82981	2,795,790	22.72	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			9,500.65000	9.50065	9,563,410	22.72	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			2,813.33000	2.81333	2,779,440	22.72	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			9,440.92000	9.44092	9,503,420	22.72	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			2,846.36000	2.84636	2,812,210	22.72	0.00	0	
Total R209 Option												0.00	0	
Total For R209												0.00	0	63,73
R210	On	06/08/2020	Bond Future			187.21561	187.21561	186.95001	186.95001			0.00	0	1,92
R210	On	05/11/2020	Bond Future			186.62109	186.62109	186.41817	186.41817			0.00	0	
R210	On	04/02/2021	Bond Future			188.86612	188.86612	188.69806	188.69806			0.00	0	
R210	On	06/05/2021	Bond Future			188.45940	188.45940	188.27604	188.27604			0.00	0	
Total R210 Future												0.00	0	1,92
Total For R210												0.00	0	1,92
R212	On	06/08/2020	Bond Future			166.07429	166.07429	166.07527	166.07527			0.00	0	6,72
R212	On	05/11/2020	Bond Future			167.94828	167.94828	168.00809	168.00809			0.00	0	
R212	On	04/02/2021	Bond Future			167.64738	167.64738	167.74157	167.74157			0.00	0	
R212	On	06/05/2021	Bond Future			169.72030	169.72030	169.80359	169.80359			0.00	0	
Total R212 Future												0.00	0	6,74
Total For R212												0.00	0	6,74
R213	On	06/08/2020	Bond Future			9.31243	87.80559	9.35964	87.52570		16.14	0.00	0	14,22
R213	On	05/11/2020	Bond Future			9.48367	85.24531	9.52747	84.99261		16.27	0.00	0	
R213	On	04/02/2021	Bond Future			9.66082	86.25096	9.70337	86.01233		14.97	0.00	0	
R213	On	06/05/2021	Bond Future			9.83578	83.76518	9.88125	83.51713		15.63	0.00	0	
Total R213 Future												0.00	0	14,22
R213	On	06/08/2020	Bond Future	9.31	Put			2,525.29000	2.52529	2,368,160	15.97	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Call			2,173.23000	2.17323	2,293,770	15.96	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put			2,586.52000	2.58652	2,427,170	15.96	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Call			2,201.99000	2.20199	2,323,640	15.96	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put			2,555.77000	2.55577	2,397,530	15.96	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call			2,230.96000	2.23096	2,353,720	15.97	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			3,405.08000	3.40508	3,278,070	16.15	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call			3,794.27000	3.79427	3,920,610	16.16	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put			3,378.01000	3.37801	3,251,650	16.16	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			3,824.32000	3.82432	3,951,310	16.16	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			3,350.88000	3.35088	3,225,170	16.16	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call			3,764.11000	3.76411	3,889,800	16.15	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			3,316.85000	3.31685	3,418,420	14.52	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			5,095.55000	5.09555	4,958,490	14.52	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	04/02/2021	Bond Future	9.40	Call		3,342.68000	3.34268	3,444,770	14.52	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put		5,063.85000	5.06385	4,927,310	14.52	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		3,368.60000	3.36860	3,471,210	14.53	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		5,032.30000	5.03230	4,896,280	14.53	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		11,652.94000	11.65294	11,849,400	16.77	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		1,516.29000	1.51629	1,464,700	16.77	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		11,583.05000	11.58305	11,778,950	16.77	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		1,538.00000	1.53800	1,485,850	16.77	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call		11,617.98000	11.61798	11,814,160	16.77	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		1,527.11000	1.52711	1,475,240	16.77	0.00	0	
Total R213 Option											0.00	0	
Total For R213											0.00	0	14,22
R214	On	06/08/2020	Bond Future			10.75268	67.95397	10.77950	67.79696	23.36	27,181,588.00	400	21,14
R214	On	05/11/2020	Bond Future			10.92439	65.42666	10.94811	65.29123	23.71	0.00	0	
R214	On	04/02/2021	Bond Future			11.10177	66.19867	11.12405	66.07471	21.78	0.00	0	
R214	On	06/05/2021	Bond Future			11.27548	63.72211	11.29955	63.59147	22.91	0.00	0	
Total R214 Future											27,181,588.00	400	21,14
R214	On	06/08/2020	Bond Future	9.98	Call		890.28000	0.89028	913,550	22.39	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put		5,844.52000	5.84452	5,710,780	22.39	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call		904.13000	0.90413	927,770	22.38	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put		5,792.75000	5.79275	5,659,380	22.38	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call		876.59000	0.87659	899,490	22.39	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put		5,896.55000	5.89655	5,762,440	22.39	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call		2,265.81000	2.26581	2,304,020	22.81	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		6,451.76000	6.45176	6,354,540	22.81	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		2,287.63000	2.28763	2,326,140	22.82	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		6,410.59000	6.41059	6,313,670	22.82	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		2,244.91000	2.24491	2,282,830	22.80	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		6,493.95000	6.49395	6,396,440	22.80	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		2,733.28000	2.73328	2,771,500	21.04	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		7,465.33000	7.46533	7,379,590	21.04	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		2,755.15000	2.75515	2,793,590	21.05	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		7,424.93000	7.42493	7,339,410	21.05	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		2,711.51000	2.71151	2,749,490	21.03	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		7,505.91000	7.50591	7,419,930	21.03	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		8,522.02000	8.52202	8,602,490	24.57	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		3,648.85000	3.64885	3,598,680	24.57	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		8,549.87000	8.54987	8,630,510	24.57	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		3,629.26000	3.62926	3,579,260	24.57	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
R214	On	06/05/2021	Bond Future	12.25	Call			8,494.19000	8.49419	8,574,490	24.57	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			3,668.53000	3.66853	3,618,190	24.57	0.00	0	
Total R214 Option												0.00	0	
Total For R214												27,181,588.00	400	21,14
Total for Bond												791,117,098.77	8,248	1,194,16
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total E170 Future												0.00	0	
Total For E170												0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future												0.00	0	
Total For ES26												0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future												0.00	0	
Total For ES33												0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33A Future												0.00	0	
Total For ES33A												0.00	0	
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	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R212 Future									0.00	0	
Total For R212									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 06/08/2020 GOVI			714.02100	714.02100	711.80600	711.80600			0.00	0	1,0
GOVI On 05/11/2020 GOVI			721.97300	721.97300	719.98300	719.98300			0.00	0	
GOVI On 04/02/2021 GOVI			730.47500	730.47500	728.60700	728.60700			0.00	0	
GOVI On 06/05/2021 GOVI			739.32700	739.32700	737.38700	737.38700			0.00	0	
Total GOVI Future									0.00	0	1,0
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			163,240.00000	16.32400	141,090,000		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			163,340.00000	16.33400	141,190,000		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			163,140.00000	16.31400	140,990,000		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			178,570.00000	17.85700	158,670,000		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			178,670.00000	17.86700	158,770,000		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			178,470.00000	17.84700	158,570,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Call			0.00000	0.00000	0,000		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/02/2021	GOVI	750.95	Put			223,430.00000	22.34300	204,750,000		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			223,530.00000	22.35300	204,850,000		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			223,330.00000	22.33300	204,650,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			587,170.00000	58.71700	606,570,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Call			587,070.00000	58.70700	606,470,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Call			586,970.00000	58.69700	606,370,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	1,03
Total for GOVI												0.00	0	1,03
AL37	On	06/08/2020	Index Future			738.29300	738.29300	731.97800	731.97800			0.00	0	
AL37	On	05/11/2020	Index Future			746.51500	746.51500	740.38700	740.38700			0.00	0	
AL37	On	04/02/2021	Index Future			755.30600	755.30600	749.25500	749.25500			0.00	0	
AL37	On	06/05/2021	Index Future			764.45900	764.45900	758.28400	758.28400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	06/08/2020	Index Future			829.25300	829.25300	827.20100	827.20100			0.00	0	
AL7T	On	05/11/2020	Index Future			838.48800	838.48800	836.70400	836.70400			0.00	0	
AL7T	On	04/02/2021	Index Future			848.36300	848.36300	846.72600	846.72600			0.00	0	
AL7T	On	06/05/2021	Index Future			858.64300	858.64300	856.93000	856.93000			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	06/08/2020	Index Future			722.09800	722.09800	719.85400	719.85400			7,220,980.00	1	21
ALBI	On	05/11/2020	Index Future			730.13900	730.13900	728.12300	728.12300			0.00	0	
ALBI	On	04/02/2021	Index Future			738.73800	738.73800	736.84500	736.84500			0.00	0	
ALBI	On	06/05/2021	Index Future			747.69000	747.69000	745.72500	745.72500			0.00	0	
Total ALBI Future												7,220,980.00	1	21
Total For ALBI												7,220,980.00	1	21
IGOV	On	06/08/2020	Index Future			255.70900	255.70900	255.90400	255.90400			0.00	0	1,13
IGOV	On	05/11/2020	Index Future			258.61900	258.61900	258.90700	258.90700			0.00	0	4
IGOV	On	04/02/2021	Index Future			261.72700	261.72700	262.07000	262.07000			0.00	0	
IGOV	On	06/05/2021	Index Future			264.96000	264.96000	265.29000	265.29000			0.00	0	
Total IGOV Future												0.00	0	1,17
Total For IGOV												0.00	0	1,17

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Index									7,220,980.00	1	1,35
5Y STN On 21/12/2021 Interest Rate Swap			90.98000	90.98000	91.06000	91.06000			0.00	0	5
Total 5Y STND Future									0.00	0	5
Total For 5Y STND									0.00	0	5
Total for Interest Rate Swap									0.00	0	5
Total for Derivatives :									798,338,078.77	8,249	1,196,63
AA06 On 15/04/2021 Spot Bond				100.56451		100.54751			0.00	17,400,000	8,700,00
Total AA06 SPOT									0.00	17,400,000	8,700,00
Total For AA06									0.00	17,400,000	8,700,00
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AA06/JIBAR SPOT									0.00	0	
Total For AA06/JIBAR									0.00	0	
AA07 On 15/04/2021 Spot Bond			5.88000	104.29565	5.93000	104.23654			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	105.76600	10.00000	105.73800			0.00	0	
Total AB01/R186 SPOT									0.00	0	
Total For AB01/R186									0.00	0	
AB018L On 04/09/2020 Spot Bond			11.37000	102.76929	11.37000	102.73816			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	102.97435	11.81000	102.94224			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	54.98041	100.00000	54.85939			0.00	0	
Total AB024U SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	47.98394	100.00000	47.87717				0.00	0	
Total AB026U SPOT										0.00	0	
Total For AB026U										0.00	0	
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB028U SPOT										0.00	0	
Total For AB028U										0.00	0	
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB029U SPOT										0.00	0	
Total For AB029U										0.00	0	
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB030U SPOT										0.00	0	
Total For AB030U										0.00	0	
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB031U SPOT										0.00	0	
Total For AB031U										0.00	0	
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB032U SPOT										0.00	0	
Total For AB032U										0.00	0	
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB033U SPOT										0.00	0	
Total For AB033U										0.00	0	
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB034U SPOT										0.00	0	
Total For AB034U										0.00	0	
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB035U SPOT										0.00	0	
Total For AB035U										0.00	0	
ABC12L On 25/11/2020 Spot Bond			10.00000	105.97700	10.00000	105.94900				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPIE On 07/12/2023 Spot Bond			4.73000	286.73306	4.73000	286.66328				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond				99.85789		99.84329				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF002 On 18/07/2024 Spot Bond				101.98973		101.97160				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF007 On 01/12/2030 Spot Bond				100.06981		100.01796				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				101.91313		101.89684				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond				101.24286		101.22604				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15 On 11/11/2020 Spot Bond				100.66404		100.64824				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN16 On 11/11/2022 Spot Bond				100.82203		100.80485				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond				103.61084		103.59353				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond				100.46887		100.45141				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond				100.29371		100.27518				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2: On 25/05/2027 Spot Bond				100.96804		100.94845				0.00	0	4,000,000,00
Total ABFN23 SPOT										0.00	0	4,000,000,00
Total For ABFN23										0.00	0	4,000,000,00
ABFN2: On 17/10/2020 Spot Bond				100.98911		100.97519				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2: On 17/10/2024 Spot Bond				102.29927		102.28155				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond				104.13297		104.11208				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond				100.22312		100.20698				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond				99.96151		99.94451				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond				100.34522		100.32750				0.00	0	500,000,00
Total ABFN29 SPOT										0.00	0	500,000,00
Total For ABFN29										0.00	0	500,000,00
ABFN3: On 29/08/2028 Spot Bond				98.88863		98.87191				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond				100.42344		100.40748				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond				100.21953		100.20299				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond				100.34307		100.32639				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond				100.66637		100.65067				0.00	0	
Total ABFN34 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond				99.91020		99.89424				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond				100.39878		100.38236				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond				100.53115		100.51396				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond				100.76210		100.74678				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond				101.08809		101.07381				0.00	18,000,000	9,000,000
Total ABFN39 SPOT										0.00	18,000,000	9,000,000
Total For ABFN39										0.00	18,000,000	9,000,000
ABFN4: On 16/09/2024 Spot Bond				101.06510		101.05133				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond				100.62536		100.61204				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond				100.71089		100.69706				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond				101.13460		101.11961				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond				101.15433		101.13895				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond				101.16849		101.15283				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABJ01 On 03/12/2024 Spot Bond				100.04002		100.01992				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond				100.44650		100.42261				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK6 On 05/06/2020 Spot Bond				100.00000		99.98736				0.00	0	
Total ABK6 SPOT										0.00	0	
Total For ABK6										0.00	0	
ABK8 On 03/06/2021 Spot Bond				99.67162		99.65376				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI02 On 05/06/2020 Spot Bond			5.88000	155.07612	5.88000	155.03320				0.00	0	
Total ABKI02 SPOT										0.00	0	
Total For ABKI02										0.00	0	
ABKI02 On 05/06/2020 Spot Bond			100.00000	122.95398	100.00000	122.60385				0.00	0	
Total ABKI02/R212 SPOT										0.00	0	
Total For ABKI02/R212										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			5.60000	140.40150	5.60000	140.36408				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	44.08392	100.00000	43.98127				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.47000	129.64386	8.48000	129.55757				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	13.94853	100.00000	13.91620				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond				97.84352		97.79880				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			4.04000	210.51857	4.04000	210.47120				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN61 On 31/01/2025 Spot Bond			4.67000	133.08240	4.68000	132.99266				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.01000	173.43626	5.03000	173.15562				0.00	0	300,000,00
Total ABN62 SPOT										0.00	0	300,000,00
Total For ABN62										0.00	0	300,000,00
ABN63 On 07/12/2033 Spot Bond			5.08000	199.55979	5.08000	199.50933				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.72000	104.57161	6.77000	104.42781				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.71000	113.56940	8.89500	112.58944				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			5.38000	102.29125	5.43000	102.23627				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			9.25500	110.79182	9.44000	109.84198				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			5.21000	104.89753	5.26000	104.84064				0.00	0	2,620,000,00
Total ABS11 SPOT										0.00	0	2,620,000,00
Total For ABS11										0.00	0	2,620,000,00
ABS13 On 14/05/2022 Spot Bond			6.02000	107.17071	6.07000	107.05916				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			5.43500	102.22964	5.48500	102.19289				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.54000	110.14665	5.59000	110.01120				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.70500	112.45322	7.89000	111.56675				0.00	0	
Total ABS16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.05500	114.93010	8.24000	113.80096				0.00	0	1,500,000,00
Total ABS17 SPOT										0.00	0	1,500,000,00
Total For ABS17										0.00	0	1,500,000,00
ABS18 On 26/09/2023 Spot Bond			5.96000	113.37323	6.01000	113.19660				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.40500	103.92814	8.59000	103.01143				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.20257	100.00000	11.17792				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			3.76000	295.70263	3.76000	295.63833				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABS14 On 31/01/2022 Spot Bond			2.88000	165.74296	2.88000	165.71077				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			10.15500	106.93826	10.34000	106.29348				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACIF1U SPOT										0.00	0	
Total For ACIF1U										0.00	0	
ACL085 On 25/11/2020 Spot Bond			10.00000	105.97700	10.00000	105.94900				0.00	0	
Total ACL089/JIBAR SPOT										0.00	0	
Total For ACL089/JIBAR										0.00	0	
ACL097 On 20/12/2025 Spot Bond				101.81035		101.79177				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond				101.76834		101.75031				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	
ACL128 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	
ACL129 On 20/09/2021 Spot Bond				101.71602		101.69869				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	105.97700	10.00000	105.94900				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL145 On 20/12/2021 Spot Bond				101.72235		101.70493				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond				101.02793		101.01044				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond				101.85321		101.83681				0.00	0	
Total ACL187 SPOT										0.00	0	
Total For ACL187										0.00	0	
ACL188 On 20/09/2020 Spot Bond				101.75798		101.74009				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL193 On 20/09/2022 Spot Bond				101.76436		101.74639				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond				101.76436		101.74639				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond				101.80011		101.78167				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond				101.80011		101.78167				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				100.83843		100.81422				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	
ACL217 On 20/12/2023 Spot Bond				101.69713		101.68004				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond				100.78797		100.76994				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond				101.68870		101.67172				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond				101.65716		101.64061				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond				100.22080		100.20688				0.00	0	
Total AECI01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond				101.55077		101.53524				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond				100.29493		100.27775				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond				100.29695		100.27964				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond				100.12930		100.10928				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond				98.00244		97.98613				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond				93.69895		93.68721				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond				99.50496		99.48088				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond				96.68116		96.65893				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond				93.26611		93.25176				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AHF2A On 18/07/2021 Spot Bond				100.86902		100.85243				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond				100.68822		100.67169				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond				100.80165		100.78265				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond				100.85030		100.83412				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond				100.84405		100.82801				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond				100.91281		100.89526				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond				100.98153		100.96247				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond				101.20613		101.18213				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond				101.27466		101.24916				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond				100.55052		100.53400				0.00	40,000,000	20,000,000
Total AHF5A1 SPOT										0.00	40,000,000	20,000,000
Total For AHF5A1										0.00	40,000,000	20,000,000
AHF5A On 21/08/2023 Spot Bond				100.30266		100.28496				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.76000	111.64700	6.81000	111.47659				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond				100.31478		100.29627				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond				100.33093		100.31134				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5D On 21/08/2023 Spot Bond				100.44358		100.41643				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond				100.70837		100.69156				0.00	40,000,000	20,000,000
Total AHF6A1 SPOT										0.00	40,000,000	20,000,000
Total For AHF6A1										0.00	40,000,000	20,000,000
AHF6A On 21/08/2024 Spot Bond				100.85845		100.84029				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond				100.31471		100.29620				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond				100.33085		100.31126				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond				100.44339		100.41623				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										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				0.00	0	4,160,827,74
Total AHY2U SPOT										0.00	0	4,160,827,74
Total For AHY2U										0.00	0	4,160,827,74
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIG2U SPOT										0.00	0	
Total For AIG2U										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.84000	113.67860	6.89000	113.51795				0.00	0	500,000,00
Total AIR02 SPOT										0.00	0	500,000,00
Total For AIR02										0.00	0	500,000,00
AIR04 On 29/05/2024 Spot Bond			6.41000	110.01428	6.46000	109.81192				0.00	0	
Total AIR04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For AIR04									0.00	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AIR04U SPOT									0.00	0	
Total For AIR04U									0.00	0	
AIR05 On 29/05/2030 Spot Bond			10.93500	94.58946	10.98000	94.30366			0.00	0	
Total AIR05 SPOT									0.00	0	
Total For AIR05									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.44000	171.62841	5.46000	171.35509			0.00	0	71,300,00
Total AIRL01 SPOT									0.00	0	71,300,00
Total For AIRL01									0.00	0	71,300,00
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				100.93286		100.91445			0.00	0	
Total APF04 SPOT									0.00	0	
Total For APF04									0.00	0	
APF05 On 24/08/2020 Spot Bond				100.36883		100.35265			0.00	0	
Total APF05 SPOT									0.00	0	
Total For APF05									0.00	0	
APF06 On 24/08/2022 Spot Bond				100.65200		100.63326			0.00	0	
Total APF06 SPOT									0.00	0	
Total For APF06									0.00	0	
APF07 On 25/06/2023 Spot Bond				101.62570		101.60839			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF08 On 24/07/2021 Spot Bond				100.39021		100.37202			0.00	0	
Total APF08 SPOT									0.00	0	
Total For APF08									0.00	0	
APF09 On 24/07/2023 Spot Bond				100.85410		100.83621			0.00	0	
Total APF09 SPOT									0.00	0	
Total For APF09									0.00	0	
APF10 On 11/09/2022 Spot Bond				99.90792		99.89237			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond				101.78978		101.77530				0.00	0	
Total APF11 SPOT										0.00	0	
Total For APF11										0.00	0	
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS133U SPOT										0.00	0	
Total For AS133U										0.00	0	
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS139U SPOT										0.00	0	
Total For AS139U										0.00	0	
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS167U SPOT										0.00	0	
Total For AS167U										0.00	0	
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS168U SPOT										0.00	0	
Total For AS168U										0.00	0	
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS221U SPOT										0.00	0	
Total For AS221U										0.00	0	
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS224U SPOT										0.00	0	
Total For AS224U										0.00	0	
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS248U SPOT										0.00	0	
Total For AS248U										0.00	0	
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS249U SPOT										0.00	0	
Total For AS249U										0.00	0	
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS266U SPOT										0.00	0	
Total For AS266U										0.00	0	
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS288U SPOT										0.00	0	
Total For AS288U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS294U SPOT										0.00	0	
Total For AS294U										0.00	0	
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS343U SPOT										0.00	0	
Total For AS343U										0.00	0	
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS345U SPOT										0.00	0	
Total For AS345U										0.00	0	
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS347U SPOT										0.00	0	
Total For AS347U										0.00	0	
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS349U SPOT										0.00	0	
Total For AS349U										0.00	0	
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS350U SPOT										0.00	0	
Total For AS350U										0.00	0	
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS367U SPOT										0.00	0	
Total For AS367U										0.00	0	
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS377U SPOT										0.00	0	
Total For AS377U										0.00	0	
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS391U SPOT										0.00	0	
Total For AS391U										0.00	0	
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS404U SPOT										0.00	0	
Total For AS404U										0.00	0	
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS410U SPOT										0.00	0	
Total For AS410U										0.00	0	
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS423U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
AS430L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS430U SPOT										0.00	0	
Total For AS430U										0.00	0	
AS433L On 21/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS433U SPOT										0.00	0	
Total For AS433U										0.00	0	
ASN02L On 07/12/2033 Spot Bond			5.33000	216.16895	5.33000	216.11287				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03L On 07/12/2033 Spot Bond			5.34500	194.16912	5.34500	194.11865				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN07L On 20/06/2020 Spot Bond				101.94914		101.92871				0.00	0	
Total ASN078 SPOT										0.00	0	
Total For ASN078										0.00	0	
ASN08L On 20/09/2020 Spot Bond				101.63188		101.61566				0.00	0	
Total ASN080 SPOT										0.00	0	
Total For ASN080										0.00	0	
ASN08L On 20/06/2020 Spot Bond				101.82103		101.80533				0.00	0	
Total ASN083 SPOT										0.00	0	
Total For ASN083										0.00	0	
ASN08L On 03/09/2020 Spot Bond				100.41305		100.39923				0.00	0	
Total ASN084 SPOT										0.00	0	
Total For ASN084										0.00	0	
ASN08L On 01/10/2020 Spot Bond				118.78246		117.88402				0.00	0	
Total ASN087 SPOT										0.00	0	
Total For ASN087										0.00	0	
ASN09L 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	
ASN09L On 21/10/2020 Spot Bond				100.89622		100.87864				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN092 On 10/11/2020 Spot Bond				100.55112		100.53290				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN096 On 20/12/2020 Spot Bond				97.34502		97.35625				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN111 On 02/12/2020 Spot Bond				100.01718		100.03104				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN111 On 07/03/2021 Spot Bond				99.95388		99.93838				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN113 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	
ASN115 On 20/12/2020 Spot Bond				102.22009		102.19608				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN121 On 20/12/2020 Spot Bond				102.19910		102.17536				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
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			3.61000	163.83326	3.61000	163.79818				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN137 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				101.85148		101.83756				0.00	20,000,000	10,000,000
Total ASN143 SPOT										0.00	20,000,000	10,000,000
Total For ASN143										0.00	20,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN14 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	
ASN14 On 20/06/2021 Spot Bond				94.34369		94.27783				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond				100.67804		100.65977				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14 On 04/05/2021 Spot Bond				100.68845		100.66989				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14 On 31/01/2022 Spot Bond			3.65500	163.71648	3.65500	163.68125				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/05/2021 Spot Bond				51.43250		51.45967				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15 On 02/06/2021 Spot Bond				100.01885		100.03215				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.65000	166.03023	5.67000	165.76019				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				100.62246		100.60366				0.00	0	
Total ASN160 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN160									0.00	0	
ASN16: On 19/08/2021 Spot Bond				100.38533		100.36688			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				102.24233		102.22494			0.00	400,000,000	200,000,00
Total ASN165 SPOT									0.00	400,000,000	200,000,00
Total For ASN165									0.00	400,000,000	200,000,00
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	
Total For ASN177									0.00	0	
ASN18: On 20/06/2022 Spot Bond				101.90944		101.88955			0.00	0	
Total ASN181 SPOT									0.00	0	
Total For ASN181									0.00	0	
ASN19: On 12/06/2020 Spot Bond				99.89822		99.88342			0.00	0	
Total ASN190 SPOT									0.00	0	
Total For ASN190									0.00	0	
ASN19: On 30/06/2022 Spot Bond				101.56195		101.54378			0.00	0	
Total ASN194 SPOT									0.00	0	
Total For ASN194									0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.37000	97.20684	5.35000	97.43904			0.00	0	
Total ASN195 SPOT									0.00	0	
Total For ASN195									0.00	0	
ASN19: On 20/06/2022 Spot Bond				101.58993		101.57426			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond				101.60717		101.59128				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond				101.71421		101.69673				0.00	200,000,000	100,000,000
Total ASN204 SPOT										0.00	200,000,000	100,000,000
Total For ASN204										0.00	200,000,000	100,000,000
ASN20 On 24/08/2021 Spot Bond				100.24379		100.22129				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond				100.27153		100.24646				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 28/08/2020 Spot Bond				100.13276		100.11527				0.00	0	
Total ASN210 SPOT										0.00	0	
Total For ASN210										0.00	0	
ASN21 On 29/08/2022 Spot Bond				100.12089		100.10209				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond				100.11139		100.09394				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond				101.90525		101.88541				0.00	0	100,000,000
Total ASN264 SPOT										0.00	0	100,000,000
Total For ASN264										0.00	0	100,000,000
ASN27 On 20/06/2023 Spot Bond				101.60045		101.58464				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond				100.47161		100.45334				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond				100.36560		100.34679				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN28(On 21/08/2023 Spot Bond				100.31397		100.29552				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond				99.83788		99.82130				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond				101.60994		101.59286				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond				101.68451		101.66760				0.00	0	100,000,00
Total ASN300 SPOT										0.00	0	100,000,00
Total For ASN300										0.00	0	100,000,00
ASN31(On 20/12/2023 Spot Bond				102.03125		102.00975				0.00	0	300,000,00
Total ASN310 SPOT										0.00	0	300,000,00
Total For ASN310										0.00	0	300,000,00
ASN31(On 20/01/2021 Spot Bond				101.80034		101.78511				0.00	73,333,400	36,666,70
Total ASN315 SPOT										0.00	73,333,400	36,666,70
Total For ASN315										0.00	73,333,400	36,666,70
ASN31(On 31/03/2029 Spot Bond			5.08500	92.31753	5.08500	92.29419				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.42500	86.25923	5.43500	86.14503				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond				101.61889		101.60284				0.00	0	200,000,00
Total ASN327 SPOT										0.00	0	200,000,00
Total For ASN327										0.00	0	200,000,00
ASN32(On 20/06/2024 Spot Bond				101.78537		101.76712				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond				100.55797		100.53948				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond				101.62772		101.61156				0.00	0	
Total ASN335 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.48000	95.80493	5.46000	96.03264				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond				101.70550		101.68831				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond				100.63060		100.61449				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond				100.63060		100.61449				0.00	140,000,000	70,000,00
Total ASN344 SPOT										0.00	140,000,000	70,000,00
Total For ASN344										0.00	140,000,000	70,000,00
ASN34: On 20/06/2024 Spot Bond				101.58988		101.57421				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond				101.66678		101.64988				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond				101.65295		101.63645				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond				101.65295		101.63645				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond				100.06814		100.01641				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond				101.89464		101.87494				0.00	800,000,000	400,000,00
Total ASN369 SPOT										0.00	800,000,000	400,000,00
Total For ASN369										0.00	800,000,000	400,000,00
ASN37: On 20/12/2024 Spot Bond				101.62980		101.61360				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond				101.67394		101.65716				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond				100.75760		100.73991				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond				99.84716		101.89309				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond				99.84716		101.89309				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond				101.87577		101.85632				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond				101.64031		101.62398				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2020 Spot Bond				100.33894		100.32182				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond				101.88243		101.86653				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond				101.63190		101.61568				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond				101.84206		101.82306				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2020 Spot Bond				99.99985		99.98518				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2020 Spot Bond				100.77765		100.75942				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN42 On 20/12/2024 Spot Bond				102.24919		102.22893				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN75I 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				100.32325		100.31041				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			6.01000	101.71509	6.06000	101.68195				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			5.84000	107.65591	5.89000	107.55129				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.81049	9.30000	101.78534				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond				100.34781		100.33239				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW26U SPOT										0.00	0	
Total For BAW26U										0.00	0	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW27U SPOT										0.00	0	
Total For BAW27U										0.00	0	
BAW28 On 06/06/2022 Spot Bond				100.80147		100.78645				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond				100.24878		100.23073				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond				99.99992		99.98623				0.00	0	
Total BAW30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond				101.38850		101.37296				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW32 On 14/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW32U SPOT										0.00	0	
Total For BAW32U										0.00	0	
BAYA57 On 31/03/2022 Spot Bond				105.15379		105.12951				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA58 On 30/06/2020 Spot Bond				102.15093		102.12895				0.00	0	
Total BAYA58 SPOT										0.00	0	
Total For BAYA58										0.00	0	
BAYA60 On 30/06/2020 Spot Bond			9.00500	105.54900	9.05500	105.51939				0.00	0	
Total BAYA60 SPOT										0.00	0	
Total For BAYA60										0.00	0	
BAYA61 On 30/06/2020 Spot Bond				102.04811		102.02205				0.00	0	
Total BAYA61 SPOT										0.00	0	
Total For BAYA61										0.00	0	
BAYA62 On 30/09/2020 Spot Bond				101.92237		101.89825				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA63 On 30/11/2020 Spot Bond				103.00530		102.99102				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond				101.94030		101.91590				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA65 On 30/09/2020 Spot Bond				102.10250		102.08162				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA66 On 31/03/2021 Spot Bond				101.92244		101.89832				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.61000	108.36621	8.66000	108.21225				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA66 On 30/06/2021 Spot Bond				101.80577		101.78345				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond				101.80577		101.78345				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond				101.80577		101.78345				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.76500	108.16357	10.95000	107.32055				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond				103.21795		103.18784				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond				104.91198		104.87278				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond				103.36206		103.33170				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond				103.36213		103.33177				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond				103.57155		103.53986				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond				101.98520		101.96010				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond				100.96718		100.94233				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB08 On 30/09/2020 Spot Bond				103.50277		103.47654				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB11 On 30/06/2020 Spot Bond				102.56803		102.53390				0.00	0	
Total BAYB11 SPOT										0.00	0	
Total For BAYB11										0.00	0	
BAYB12 On 30/06/2021 Spot Bond				102.20956		102.18099				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond				102.25355		102.22428				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond				102.25355		102.22428				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond				102.25355		102.22428				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond				102.29864		102.26867				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond				102.25418		102.22492				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond				102.25418		102.22492				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond				106.14582		106.11308				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYD2U										0.00	0	
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD3U SPOT										0.00	0	
Total For BAYD3U										0.00	0	
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD4U SPOT										0.00	0	
Total For BAYD4U										0.00	0	
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD5U SPOT										0.00	0	
Total For BAYD5U										0.00	0	
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD6U SPOT										0.00	0	
Total For BAYD6U										0.00	0	
BC127 On 08/05/2021 Spot Bond				100.57847		100.56133				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond				100.50390		100.48758				0.00	0	10,000,000,00
Total BCJ15 SPOT										0.00	0	10,000,000,00
Total For BCJ15										0.00	0	10,000,000,00
BCJ16 On 08/12/2020 Spot Bond				99.95949		99.94587				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.71000	103.43564	7.89500	102.32843				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD3021 On 18/04/2028 Spot Bond			100.00000	9.18675	100.00000	9.16641				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	
BDX211 On 05/08/2033 Spot Bond				100.66292		100.64459				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond				100.50528		100.49009				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond				101.38587		101.36968				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BG1A7U SPOT										0.00	0	
Total For BG1A7U										0.00	0	
BGL05 On 04/09/2020 Spot Bond			7.11000	103.84177	7.16000	103.80904				0.00	0	
Total BGL05 SPOT										0.00	0	
Total For BGL05										0.00	0	
BGL06 On 04/09/2020 Spot Bond				100.58543		100.57221				0.00	24,000,000	12,000,000
Total BGL06 SPOT										0.00	24,000,000	12,000,000
Total For BGL06										0.00	24,000,000	12,000,000
BGL07 On 03/09/2022 Spot Bond			7.41000	111.93690	7.46000	111.80707				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond				100.03877		100.01921				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL09 On 29/09/2020 Spot Bond			7.11000	103.36437	7.16000	103.32848				0.00	0	
Total BGL09 SPOT										0.00	0	
Total For BGL09										0.00	0	
BGL10 On 05/05/2021 Spot Bond				102.95236		102.93472				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.31000	105.48845	7.36000	105.42261				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond				103.56808		103.55023				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.79000	109.04791	6.84000	108.96822				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond				103.92400		103.90533				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL15 On 17/03/2022 Spot Bond				105.95501		105.93739				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond				100.25541		100.23180				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond				100.70396		100.68054				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond				104.20263		104.18299				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond				100.51276		100.49243				0.00	0	4,380,400,00
Total BGL19 SPOT										0.00	0	4,380,400,00
Total For BGL19										0.00	0	4,380,400,00
BGT01 On 12/09/2022 Spot Bond				101.55665		101.32593				0.00	2,304,530,400	1,102,265,200
Total BGT01 SPOT										0.00	2,304,530,400	1,102,265,200
Total For BGT01										0.00	2,304,530,400	1,102,265,200
BID07 On 30/06/2020 Spot Bond				101.45531		101.43942				0.00	0	
Total BID07 SPOT										0.00	0	
Total For BID07										0.00	0	
BID08 On 30/06/2022 Spot Bond				101.96589		101.94930				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond				100.16078		100.14406				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond				100.44043		100.42366				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.15000	111.10030	6.20000	110.91914				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond				99.96171		99.94800				0.00	14,000,000	7,000,000
Total BID12 SPOT										0.00	14,000,000	7,000,000

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 BID12										0.00	14,000,000	7,000,000
BID13 On 14/06/2024 Spot Bond				99.06062		99.04703				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond				99.51284		99.49692				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond				98.04479		98.03122				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond				100.81621		100.79627				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond				101.35340		101.33408				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond				100.33886		100.31872				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond				101.63641		101.61509				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				99.83581		101.75863				0.00	28,000,000	14,000,000
Total BPPF04 SPOT										0.00	28,000,000	14,000,000
Total For BPPF04										0.00	28,000,000	14,000,000
BPPF0 On 22/03/2021 Spot Bond				101.47475		101.45992				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond				100.87616		100.86079				0.00	10,000,000	5,000,000
Total BPPF11 SPOT										0.00	10,000,000	5,000,000
Total For BPPF11										0.00	10,000,000	5,000,000
BPPF1 On 09/10/2023 Spot Bond				101.79546		101.77953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1(On 23/07/2020 Spot Bond				100.73181		100.71720				0.00	60,000,000	30,000,00
Total BPPF16 SPOT										0.00	60,000,000	30,000,00
Total For BPPF16										0.00	60,000,000	30,000,00
BPPF1(On 19/11/2020 Spot Bond				100.35156		100.33628				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1(On 19/11/2022 Spot Bond				100.37202		100.35572				0.00	60,000,000	30,000,00
Total BPPF19 SPOT										0.00	60,000,000	30,000,00
Total For BPPF19										0.00	60,000,000	30,000,00
BPPF2(On 19/11/2024 Spot Bond				100.35776		100.34094				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2(On 26/02/2023 Spot Bond				100.15851		100.14200				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BS2A1(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A1U SPOT										0.00	0	
Total For BS2A1U										0.00	0	
BS2A2(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A2U SPOT										0.00	0	
Total For BS2A2U										0.00	0	
BS2B1(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2B1U SPOT										0.00	0	
Total For BS2B1U										0.00	0	
BS2C1(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2C1U SPOT										0.00	0	
Total For BS2C1U										0.00	0	
BWZ21 On 27/03/2021 Spot Bond				101.83439		101.81761				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond				100.57135		100.55231				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BX161L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX161U SPOT										0.00	0	
Total For BX161U										0.00	0	
BX162L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX162U SPOT										0.00	0	
Total For BX162U										0.00	0	
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX163U SPOT										0.00	0	
Total For BX163U										0.00	0	
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX164U SPOT										0.00	0	
Total For BX164U										0.00	0	
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	
CBL24 On 02/11/2020 Spot Bond				101.26817		101.25212				0.00	0	
Total CBL24 SPOT										0.00	0	
Total For CBL24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			5.03000	106.28766	5.08000	106.22691				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond				99.49171		99.47240				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond				99.14424		99.12881				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.10500	120.40606	7.29000	119.83934				0.00	0	
Total CCT01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.68500	109.54719	8.87000	108.87021		5,211,000,000,000.00		600,000,000	300,000,000
Total CCT02 SPOT								5,211,000,000,000.00		600,000,000	300,000,000
Total For CCT02								5,211,000,000,000.00		600,000,000	300,000,000
CCT03 On 15/03/2025 Spot Bond			8.53000	112.60299	8.71500	111.82143		0.00		0	
Total CCT03 SPOT								0.00		0	
Total For CCT03								0.00		0	
CCT04 On 17/07/2027 Spot Bond			9.48500	107.37749	9.67000	106.39244		0.00		0	
Total CCT04 SPOT								0.00		0	
Total For CCT04								0.00		0	
CGR14 On 25/11/2020 Spot Bond			10.00000	105.97700	10.00000	105.94930		0.00		0	
Total CGR14/JIBAR SPOT								0.00		0	
Total For CGR14/JIBAR								0.00		0	
CGR21 On 12/10/2020 Spot Bond				101.95387		101.93224		0.00		0	
Total CGR21 SPOT								0.00		0	
Total For CGR21								0.00		0	
CGR24 On 08/02/2021 Spot Bond				101.52190		101.49812		0.00		0	
Total CGR24 SPOT								0.00		0	
Total For CGR24								0.00		0	
CGR29 On 08/02/2021 Spot Bond				101.17798		101.15485		0.00		0	
Total CGR29 SPOT								0.00		0	
Total For CGR29								0.00		0	
CGR32 On 21/07/2020 Spot Bond				101.12813		101.10534		0.00		0	
Total CGR32 SPOT								0.00		0	
Total For CGR32								0.00		0	
CGR33 On 22/09/2020 Spot Bond				101.99969		101.97764		0.00		0	
Total CGR33 SPOT								0.00		0	
Total For CGR33								0.00		0	
CGR38 On 13/02/2021 Spot Bond				100.63505		100.61133		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR40U SPOT										0.00	0	
Total For CGR40U										0.00	0	
CGR41 On 25/06/2021 Spot Bond				101.98885		101.96640				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond				100.88588		100.86109				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond				100.75369		100.73016				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond				101.71020		101.68764				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond				100.88773		100.86577				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond				100.18414		100.16017				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond				100.19573		100.17028				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	
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL573U SPOT										0.00	0	
Total For CL573U										0.00	0	
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	104.31751	10.11000	104.28925				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	157.55687	3.14000	157.52524				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			3.58000	156.07829	3.58000	156.04519				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	105.97700	10.00000	105.94900				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	105.97700	10.00000	105.94900				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	105.97700	10.00000	105.94900				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN292/JIBAR										0.00	0	
CLN311 On 20/03/2023 Spot Bond			8.52000	105.84733	8.57000	105.69840				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond				101.90954		101.88965				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN341 On 20/12/2023 Spot Bond				101.24145		101.22268				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.18000	113.19776	7.23000	113.00160				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			9.32000	114.14704	9.37000	113.95083				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond				100.79775		100.77423				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond				100.82413		100.80514				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond				109.12600		109.10007				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN376 On 20/03/2021 Spot Bond			6.00500	104.99907	6.05500	104.94295				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	100.86851	10.98000	100.83921				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN381 On 20/09/2024 Spot Bond			11.00000	102.26586	11.00000	102.23610				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/03/2021 Spot Bond				100.77379		100.75409				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			9.11000	112.68535	9.16000	112.47262				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond				102.06888		102.04687				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond				101.67389		101.65711				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 26/01/2021 Spot Bond				100.88062		100.86013				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN387 On 20/09/2022 Spot Bond				101.68449		101.66757				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 20/06/2020 Spot Bond				102.35526		102.33011				0.00	0	
Total CLN397 SPOT										0.00	0	
Total For CLN397										0.00	0	
CLN397 On 14/11/2022 Spot Bond				100.50073		100.48188				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond				100.49777		100.47905				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 20/06/2020 Spot Bond				101.68441		101.66749				0.00	0	
Total CLN400 SPOT										0.00	0	
Total For CLN400										0.00	0	
CLN400 On 20/06/2020 Spot Bond				101.19486		101.05316				0.00	0	
Total CLN406 SPOT										0.00	0	
Total For CLN406										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN407 On 20/06/2020 Spot Bond				101.69492		101.67786				0.00	0	
Total CLN407 SPOT										0.00	0	
Total For CLN407										0.00	0	
CLN409 On 18/07/2020 Spot Bond				99.70779		99.60133				0.00	0	
Total CLN409 SPOT										0.00	0	
Total For CLN409										0.00	0	
CLN410 On 20/09/2020 Spot Bond				101.67353		101.56413				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN411 On 20/09/2020 Spot Bond				101.98189		101.96299				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN412 On 18/07/2020 Spot Bond				101.20418		101.18453				0.00	0	
Total CLN412 SPOT										0.00	0	
Total For CLN412										0.00	0	
CLN413 On 20/09/2020 Spot Bond				102.07208		102.05473				0.00	0	
Total CLN413 SPOT										0.00	0	
Total For CLN413										0.00	0	
CLN415 On 20/09/2020 Spot Bond				101.96807		101.94740				0.00	0	
Total CLN415 SPOT										0.00	0	
Total For CLN415										0.00	0	
CLN416 On 18/07/2020 Spot Bond				101.18715		101.16357				0.00	0	
Total CLN416 SPOT										0.00	0	
Total For CLN416										0.00	0	
CLN418 On 23/09/2020 Spot Bond				101.90293		101.88219				0.00	0	
Total CLN418 SPOT										0.00	0	
Total For CLN418										0.00	0	
CLN419 On 20/12/2020 Spot Bond				102.07312		102.05105				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond				102.44950		102.28536				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 On 26/01/2021 Spot Bond				101.13123		101.10407				0.00	0	
Total CLN421 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN421										0.00	0	
CLN421 On 20/12/2020 Spot Bond				103.79000		103.79000				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN422 On 20/12/2020 Spot Bond				103.90300		103.90300				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN423 On 20/12/2020 Spot Bond				104.38900		104.38900				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN424 On 20/12/2020 Spot Bond				102.52130		102.50296				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN425 On 20/12/2020 Spot Bond				103.27900		103.27900				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN426 On 20/12/2020 Spot Bond				102.51391		102.48598				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN429 On 20/12/2020 Spot Bond				157.95000		157.95000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN430 On 20/12/2020 Spot Bond				104.96700		104.96700				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN431 On 20/12/2020 Spot Bond				105.48600		105.48600				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN432 On 20/12/2020 Spot Bond				105.01900		105.01900				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN433 On 20/12/2020 Spot Bond				158.98000		158.98000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond				101.87357		101.85415				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN437 On 20/12/2020 Spot Bond				101.77902		101.76085				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN439 On 03/02/2021 Spot Bond				101.03748		101.01941				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 On 20/03/2021 Spot Bond				161.23000		161.23000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN445 On 24/05/2021 Spot Bond			5.90500	105.40807	5.95500	105.34309				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			3.58000	163.91116	3.58000	163.87621				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.92000	120.84483	6.93000	120.75683				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			7.16000	119.61769	7.17000	119.52990				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN455 On 20/12/2021 Spot Bond				102.14047		102.11751				0.00	0	
Total CLN455 SPOT										0.00	0	
Total For CLN455										0.00	0	
CLN456 On 17/11/2021 Spot Bond				100.42558		100.40650				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 29/11/2021 Spot Bond				100.62189		100.60285				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond				100.90454		100.88616				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN46 On 15/02/2022 Spot Bond				95.75869		95.73193				0.00	0	
Total CLN461 SPOT										0.00	0	
Total For CLN461										0.00	0	
CLN46 On 13/03/2022 Spot Bond			6.61000	107.92996	6.66000	107.82527				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46 On 14/03/2022 Spot Bond				99.83244		99.81529				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46 On 28/03/2022 Spot Bond				101.62201		101.60297				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46 On 28/03/2022 Spot Bond				102.32771		102.31040				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47 On 19/11/2022 Spot Bond				100.43434		100.41296				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47 On 23/06/2021 Spot Bond				99.92703		99.90253				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN47 On 20/09/2020 Spot Bond				101.89455		101.87485				0.00	0	
Total CLN476 SPOT										0.00	0	
Total For CLN476										0.00	0	
CLN47 On 29/11/2021 Spot Bond			100.00000	36.79357	100.00000	36.71258				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				100.87547		100.85601				0.00	40,000,000	20,000,00
Total CLN482 SPOT										0.00	40,000,000	20,000,00
Total For CLN482										0.00	40,000,000	20,000,00
CLN48 On 20/05/2021 Spot Bond				101.30879		101.29136				0.00	0	
Total CLN483 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond				101.01625		101.03129				0.00	40,000,000	20,000,000
Total CLN484 SPOT										0.00	40,000,000	20,000,000
Total For CLN484										0.00	40,000,000	20,000,000
CLN485 On 02/12/2021 Spot Bond			6.10500	105.07457	6.15500	104.98453				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN486 On 20/06/2022 Spot Bond				102.13934		102.12172				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN487 On 23/06/2021 Spot Bond			9.61000	105.34249	9.66000	105.22300				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.41000	108.63991	6.46000	108.51873				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond				102.31896		102.30179				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond				101.89263		101.87297				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2020 Spot Bond				100.11512		100.09713				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.81000	114.37434	6.86000	114.15868				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond				102.11780		102.09933				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond				100.36486		100.34610				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN500 On 10/10/2020 Spot Bond				101.20622		101.18963				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN500 On 11/10/2022 Spot Bond				101.30412		101.28577				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond				101.35344		101.33413				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond				101.35344		101.33413				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2020 Spot Bond				100.81064		100.79378				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond				102.26245		102.24255				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2020 Spot Bond				101.28287		101.26494				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond				93.86654		93.85034				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	102.18948	9.96000	102.16249				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	100.96538	10.01000	100.93843				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond				100.21678		100.19668				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	104.35265	9.60000	104.33480				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN52(On 12/03/2023 Spot Bond				99.89157		99.87583				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52(On 17/09/2020 Spot Bond				101.82781		101.81262				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN52(On 27/02/2023 Spot Bond				100.16005		100.14172				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52(On 13/05/2021 Spot Bond				100.51177		100.49349				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN52(On 09/09/2022 Spot Bond			9.20000	102.17420	9.20000	102.14923				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52(On 24/04/2021 Spot Bond				100.81636		100.79937				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52(On 26/04/2023 Spot Bond				101.44806		101.43000				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52(On 21/02/2024 Spot Bond				102.14763		102.12682				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52(On 25/11/2022 Spot Bond				101.52393		101.50316				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN52(On 29/11/2021 Spot Bond				101.04805		101.02961				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53(On 12/03/2021 Spot Bond				99.89861		99.88386				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53(On 12/03/2023 Spot Bond				99.89157		99.87583				0.00	0	
Total CLN531 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond				101.78966		101.77135				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond				100.95026		100.93188				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			8.93500	109.64415	9.12000	108.84725				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond				99.20143		99.18388				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond				100.77257		100.75495				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond				101.11478		101.09416				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond				112.66900		111.36000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond				100.06934		100.01735				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN54 On 17/01/2024 Spot Bond				101.09484		101.07464				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.40500	110.55780	8.59000	109.61346				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.45500	108.11784	8.64000	107.34852				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.54500	107.55659	8.73000	106.71060				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond				289.88760		289.29676				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond				98.81318		98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond				99.07060		99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 20/12/2020 Spot Bond				102.70687		102.68848				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN55 On 15/11/2023 Spot Bond				100.49473		100.47535				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond				100.53115		100.51303				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond				100.20500		100.18600				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond				101.21442		101.19174				0.00	0	4,000,000,00
Total CLN559 SPOT										0.00	0	4,000,000,00
Total For CLN559										0.00	0	4,000,000,00
CLN56 On 20/12/2023 Spot Bond				140.49100		142.84200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond				100.56440		100.54563				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	100.52551	10.19000	100.49837				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN563 On 12/11/2025 Spot Bond			8.40500	108.18337	8.59000	107.33157				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond				100.61418		100.59568				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond				100.29651		100.27922				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond				102.65215		102.62804				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond				100.01559		99.99992				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond				100.54078		100.52297				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond				100.55641		100.53618				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond				101.12374		101.10473				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.63500	106.37669	8.82000	105.53834				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond				100.55058		100.53165				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond				101.35115		101.33274				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN574 On 11/02/2024 Spot Bond				100.54281		100.52491				0.00	0	
Total CLN574 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond				99.84307		101.92583				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 25/04/2023 Spot Bond				96.19900		96.19900				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN576 On 20/06/2024 Spot Bond				101.91565		101.89567				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond				100.91886		100.90116				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond				101.51843		101.50041				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond				100.55114		100.53291				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond				100.06553		100.01446				0.00	0	27,500,000,00
Total CLN582 SPOT										0.00	0	27,500,000,00
Total For CLN582										0.00	0	27,500,000,00
CLN582 On 16/09/2025 Spot Bond				102.19459		102.17500				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond				100.85030		100.83412				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond				100.06385		100.01317				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond				100.42242		102.82569				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond				102.08386		102.06756				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond				101.82052		101.80564				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond				101.90543		101.88894				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond				102.16584		102.14661				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond				101.77572		101.75540				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			5.14000	102.73510	5.15000	102.66470				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond				100.20204		100.18332				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond				101.54383		101.52708				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond				100.20204		100.18332				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	100.29248	9.16000	100.26807				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond				101.45750		101.44045				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond				99.92814		101.94517				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN60(On 18/06/2024 Spot Bond				101.90543		101.88894				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60(On 18/06/2024 Spot Bond				101.90543		101.88894				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60(On 04/06/2023 Spot Bond				100.01469		99.99993				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60(On 05/08/2024 Spot Bond			8.74500	102.88610	8.74500	102.86191				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60(On 05/08/2024 Spot Bond				100.61258		100.59591				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60(On 12/08/2022 Spot Bond				100.51186		100.49456				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60(On 14/04/2026 Spot Bond				101.45622		101.43494				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60(On 17/01/2024 Spot Bond				100.99510		100.97695				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60(On 22/08/2024 Spot Bond				100.25448		100.23601				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60(On 30/04/2023 Spot Bond			9.32000	100.90003	9.32000	100.87492				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61(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				100.82512		100.80832				0.00	0	
Total CLN610 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond				101.44918		101.42803				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond				99.95390		99.93840				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond				100.24698		100.22907				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond				100.06545		100.01438				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2020 Spot Bond				101.37755		101.36217				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond				102.03121		102.00969				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond				101.77902		101.76086				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond				101.86316		101.84388				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond				100.06383		100.01315				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond				100.73990		100.72314				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond				100.73789		100.72119				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond				100.69669		100.68108				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond				102.09413		102.07179				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond				100.78288		100.76498				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.68000	108.77504	6.73000	108.63208				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond				100.42455		100.40376				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond				100.82069		100.80062				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.87500	85.38727	11.89500	85.24319				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond				100.33969		100.32251				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.10500	104.37620	9.29000	103.59213				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond				100.42318		100.40247				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond				100.29884		100.28140				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond				101.59548		101.57366				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN634 On 09/05/2022 Spot Bond				100.54452		100.52658				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond				100.44917		100.42692				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond				100.30255		100.28486				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond				100.42181		100.40118				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2021 Spot Bond				100.40581		100.38613				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond				100.50214		100.48525				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond				100.44917		100.42692				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond				100.89930		100.88313				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond				100.30376		100.28599				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond				101.88168		101.86549				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond				100.76243		100.74460				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond				101.88383		101.86761				0.00	0	
Total CLN647 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond				100.42181		100.40118				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond				100.06699		100.01552				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond				100.42181		100.40118				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond				100.36228		100.34518				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond				100.42181		100.40118				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond				100.36584		100.35013				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond				101.68390		101.66324				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond				102.64188		102.61583				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond				102.26474		102.24428				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond				101.56471		101.54125				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond				102.00065		101.98326				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond				101.60890		101.59140				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond				101.65282		101.63468				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN661 On 20/06/2023 Spot Bond				85.27300		84.87800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond				101.86059		101.83813				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond				86.43400		77.59000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond				104.23200		92.71100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond				100.17672		100.15653				0.00	60,000,000	30,000,000
Total CLN665 SPOT										0.00	60,000,000	30,000,000
Total For CLN665										0.00	60,000,000	30,000,000
CLN666 On 02/04/2026 Spot Bond				100.96265		100.94255				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond				100.48195		100.45775				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond				101.08740		101.05985				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond				100.61332		100.59409				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond				100.16996		100.15052				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CLN67 On 19/08/2025 Spot Bond				100.72769		100.70510			0.00	0	
Total CLN671 SPOT									0.00	0	
Total For CLN671									0.00	0	
CLN67 On 09/03/2022 Spot Bond				99.93969		99.92445			0.00	0	
Total CLN672 SPOT									0.00	0	
Total For CLN672									0.00	0	
CLN67 On 31/01/2025 Spot Bond				102.71269		102.71269			0.00	0	
Total CLN673 SPOT									0.00	0	
Total For CLN673									0.00	0	
CLN67 On 31/01/2025 Spot Bond				102.71336		102.71336			0.00	0	
Total CLN674 SPOT									0.00	0	
Total For CLN674									0.00	0	
CLN67 On 18/06/2021 Spot Bond				100.28452		100.26558			0.00	0	
Total CLN675 SPOT									0.00	0	
Total For CLN675									0.00	0	
CLN67 On 19/08/2025 Spot Bond				100.18115		100.15829			0.00	0	
Total CLN676 SPOT									0.00	0	
Total For CLN676									0.00	0	
CLN67 On 19/08/2025 Spot Bond				100.07222	100.00000	100.00000			0.00	10,000,000,000	10,000,000,000
Total CLN677 SPOT									0.00	10,000,000,000	10,000,000,000
Total For CLN677									0.00	10,000,000,000	10,000,000,000
CLN67 On 02/06/2021 Spot Bond				100.08106	100.00000	100.00000			0.00	1,000,000,000	1,000,000,000
Total CLN678 SPOT									0.00	1,000,000,000	1,000,000,000
Total For CLN678									0.00	1,000,000,000	1,000,000,000
CLN81 On 18/04/2028 Spot Bond			7.71000	103.43564	7.89500	102.32843			0.00	0	
Total CLN81 SPOT									0.00	0	
Total For CLN81									0.00	0	
CLNF1 On 20/06/2020 Spot Bond				101.70543		101.68823			0.00	0	
Total CLNF15 SPOT									0.00	0	
Total For CLNF15									0.00	0	
CLNF1 On 17/08/2021 Spot Bond				100.42200		100.40313			0.00	0	
Total CLNF16 SPOT									0.00	0	
Total For CLNF16									0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.01000	110.99359	8.16000	110.55050		16,020,000,000,000.00	2,000,000,000	2,000,000,000	
Total COJ05 SPOT								16,020,000,000,000.00	2,000,000,000	2,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For COJ05									16,020,000,000,000.00	2,000,000,000	2,000,000,000
COJ07 On 23/03/2021 Spot Bond			6.16000	105.69666	6.21000	105.63944			0.00	0	
Total COJ07 SPOT									0.00	0	
Total For COJ07									0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.10500	115.92929	9.29000	115.00226			0.00	0	
Total COJ08 SPOT									0.00	0	
Total For COJ08									0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.59000	112.36535	6.64000	112.15870			0.00	0	
Total COJG01 SPOT									0.00	0	
Total For COJG01									0.00	0	
COT01 On 03/04/2023 Spot Bond			7.24500	106.24251	7.29500	106.09224			0.00	0	
Total COT01 SPOT									0.00	0	
Total For COT01									0.00	0	
COT02 On 03/04/2028 Spot Bond			9.96500	102.98456	10.15000	101.96539			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			10.05500	96.78207	10.24000	95.78300			0.00	0	
Total COT03 SPOT									0.00	0	
Total For COT03									0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.51000	110.53462	9.56000	110.30180			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
CS002 On 17/12/2020 Spot Bond				101.83657		101.82126			0.00	0	
Total CS002 SPOT									0.00	0	
Total For CS002									0.00	0	
CS003 On 12/08/2021 Spot Bond				100.12001		100.10165			0.00	0	
Total CS003 SPOT									0.00	0	
Total For CS003									0.00	0	
CSA04 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total CSA04U SPOT									0.00	0	
Total For CSA04U									0.00	0	
CSA05 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total CSA05U SPOT									0.00	0	
Total For CSA05U									0.00	0	
CSD04 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract 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				101.65659		101.63927				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond				101.80042		101.78292				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond				102.69316		102.67322				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond				99.80657		99.78562				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/09/2020 Spot Bond				99.91124		99.89623				0.00	0	
Total DENG92 SPOT										0.00	0	
Total For DENG92										0.00	0	
DENG9 On 23/09/2020 Spot Bond				101.55915		101.54281				0.00	0	
Total DENG93 SPOT										0.00	0	
Total For DENG93										0.00	0	
DENG9 On 27/09/2020 Spot Bond				101.53992		101.52322				0.00	0	
Total DENG94 SPOT										0.00	0	
Total For DENG94										0.00	0	
DENG9 On 11/12/2020 Spot Bond				99.91125		99.89625				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond				100.71901		100.70180				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond				100.84055		100.81993				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				0.00	0	
Total DNG96U SPOT										0.00	0	
Total For DNG96U										0.00	0	
DOL01 On 20/12/2021 Spot Bond				103.36333		103.32405				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond				100.29897		100.28152				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond				99.15982		99.14261				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			8.85500	106.22680	9.04000	105.51051				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				100.55929		100.54103				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			6.34000	106.84515	6.39000	106.77644				0.00	0	200,000,00
Total DV2021 SPOT										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For DV2021									0.00	0	200,000,000
DV23 On 27/02/2023 Spot Bond			6.76000	110.64915	6.71000	110.75804			6,084,000,000,000.00	900,000,000	919,980,500
Total DV23 SPOT									6,084,000,000,000.00	900,000,000	919,980,500
Total For DV23									6,084,000,000,000.00	900,000,000	919,980,500
DV23/R On 27/02/2023 Spot Bond			100.00000	22.31870	100.00000	22.26903			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	22.31870	100.00000	22.26903			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			6.28000	113.97009	6.33000	113.77673			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	102.84736	9.69000	102.82063			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.84736	9.69000	102.82063			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.08000	97.57902	11.12500	97.31212			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	102.96664	10.10000	102.93877			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.96664	10.10000	102.93877			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVC03 On 17/12/2020 Spot Bond				101.69930		101.68602			0.00	0	
Total DVC031 SPOT									0.00	0	
Total For DVC031									0.00	0	
DVF20 On 31/08/2020 Spot Bond				100.10296		100.05353			0.00	0	
Total DVF20C SPOT									0.00	0	
Total For DVF20C									0.00	0	
DVF20 On 23/10/2020 Spot Bond				100.85210		100.83709			0.00	0	
Total DVF20D SPOT									0.00	0	
Total For DVF20D									0.00	0	
DVF21 On 29/11/2021 Spot Bond				100.11651		100.09833			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond				100.96090		100.94416			0.00	0	
Total DVF22 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond				99.67612		99.65819				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond				101.09877		101.08260				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond				99.32249		99.30678				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond				101.71228		101.69640				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond				102.07291		102.05608				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond				99.71072		99.69594				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				100.05734		100.00824				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond				100.06218		100.01189				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond				100.55855		100.50719				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				100.67013		100.65429				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2i On 31/01/2025 Spot Bond				100.68471		100.66846				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond				100.69831		100.68168				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	92.33116	100.00000	92.11288				0.00	0	
Total E170/R207 SPOT										0.00	0	
Total For E170/R207										0.00	0	
E174 On 01/08/2020 Spot Bond			4.65000	105.98041	4.65000	105.96700				0.00	0	
Total E174 SPOT										0.00	0	
Total For E174										0.00	0	
E175 On 01/08/2021 Spot Bond			5.50000	113.46357	5.50000	113.44665				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.81500	108.72619	5.86500	108.62230				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.72000	112.83621	6.77000	112.64100				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.59000	97.94241	5.59000	97.91641				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EL001U SPOT										0.00	0	
Total For EL001U										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.37000	86.37971	5.35000	86.57691				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	130.48499	2.25000	130.46188				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.06000	126.87046	5.08000	126.66271				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL29 On 19/11/2029 Spot Bond			4.89000	113.98218	4.91000	113.76379				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.80000	113.04554	4.82000	112.82218				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.25000	99.02287	5.25000	98.99740				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.34000	88.39523	5.32000	88.58744				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	130.48499	2.25000	130.46188				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond				129.10128		129.56133				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond				127.05579		127.50839				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond				115.25860		115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond				113.42950		113.42950				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			6.17000	104.34515	6.22000	104.32002				0.00	0	
Total EMM01 SPOT										0.00	0	
Total For EMM01										0.00	0	
EMM02 On 11/03/2021 Spot Bond			6.02000	105.95450	6.07000	105.89917				0.00	0	
Total EMM02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM02										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.12500	103.84546	9.31000	103.21326				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			10.78000	95.36104	10.82500	95.19895				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.13000	99.82769	11.17500	99.65080				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			9.20500	106.85966	9.39000	106.43060				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.20500	107.94243	9.39000	107.37189				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.33000	85.98453	11.33500	85.94651				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
ENX01 On 23/04/2021 Spot Bond				100.18252		100.15847				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond				101.73148		101.71762				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond				102.19788		102.18025				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ENX03U SPOT										0.00	0	
Total For ENX03U										0.00	0	
ENX04 On 01/05/2022 Spot Bond				101.42554		101.39567				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX06 On 12/06/2020 Spot Bond				99.90200		99.88774				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ENX06 SPOT										0.00	0	
Total For ENX06										0.00	0	
ENX07 On 01/06/2021 Spot Bond				100.57164		100.54454				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond				100.20713		100.63211				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
EPF007 On 02/09/2020 Spot Bond				100.01349		100.02860				0.00	0	
Total EPF007 SPOT										0.00	0	
Total For EPF007										0.00	0	
EPF011 On 12/06/2020 Spot Bond				99.90673		99.89315				0.00	0	
Total EPF011 SPOT										0.00	0	
Total For EPF011										0.00	0	
EPF012 On 06/11/2020 Spot Bond				100.85628		100.83993				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond				100.49824		100.48098				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond				100.01522		99.99992				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond				99.95830		99.94428				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond				99.95709		99.94266				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond				99.84973		99.83432				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond				99.89816		99.88336				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				100.58811		100.57110				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	
EPF14L On 20/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF14U SPOT										0.00	0	
Total For EPF14U										0.00	0	
EPFC4L On 07/11/2020 Spot Bond				100.54885		100.53320				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4L On 12/03/2021 Spot Bond				99.90863		99.89532				0.00	0	
Total EPFC46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond				100.19109		100.16612				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQS11U 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	
EQT002 On 03/06/2022 Spot Bond				100.02810		100.01407				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond				100.02886		100.01442				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond				100.93072		100.91425				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT02U 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	
ERS3B6 On 17/05/2022 Spot Bond				100.40142		100.38371				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond				100.38925		100.37221				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond				100.42083		100.40204				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond				100.39167		100.37450				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA12 On 25/11/2020 Spot Bond			10.00000	105.97700	10.00000	105.94900				0.00	0	
Total ERSA12/JIBAR SPOT										0.00	0	
Total For ERSA12/JIBAR										0.00	0	
ERSA2 On 17/08/2020 Spot Bond				100.51278		100.49626				0.00	0	

Contract 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				100.38926		100.37222			0.00	0	
Total ERSA24 SPOT									0.00	0	
Total For ERSA24									0.00	0	
ERSA2 On 17/08/2022 Spot Bond				100.40380		100.38596			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond				100.38540		100.36858			0.00	38,000,000	19,000,000
Total ERSA26 SPOT									0.00	38,000,000	19,000,000
Total For ERSA26									0.00	38,000,000	19,000,000
ERSA2 On 17/08/2022 Spot Bond				100.37954		100.36304			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.33000	112.39803	6.38000	112.25238		48,108,000,000.00		7,600,000	1,846,373,600
Total ES23 SPOT								48,108,000,000.00		7,600,000	1,846,373,600
Total For ES23								48,108,000,000.00		7,600,000	1,846,373,600
ES23/R On 25/01/2023 Spot Bond			10.00000	103.60198	10.00000	103.57421			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.34500	99.10704	8.53000	98.26029		21,964,040,000,000.00		2,632,000,000	7,787,915,200
Total ES26 SPOT								21,964,040,000,000.00		2,632,000,000	7,787,915,200
Total For ES26								21,964,040,000,000.00		2,632,000,000	7,787,915,200
ES26/R On 02/04/2026 Spot Bond			7.85000	101.35553	7.85000	101.33421			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.30500	75.80385	11.32500	75.67151		11,628,323,000,000.00		1,028,600,000	2,847,105,500
Total ES33 SPOT								11,628,323,000,000.00		1,028,600,000	2,847,105,500
Total For ES33								11,628,323,000,000.00		1,028,600,000	2,847,105,500
ES33/R On 15/09/2033 Spot Bond			7.50000	101.65415	7.50000	101.63381			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.82000	75.11757	11.84500	74.94270		19,207,500,000,000.00		1,625,000,000	1,763,500,000
Total ES42 SPOT								19,207,500,000,000.00		1,625,000,000	1,763,500,000
Total For ES42								19,207,500,000,000.00		1,625,000,000	1,763,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES42/R On 25/04/2042 Spot Bond			8.50000	100.93686	8.50000	100.91392				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				100.90116		100.88513				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond				99.85397		99.83898				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond				98.16609		98.15170				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond				101.70548		101.68828				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	11.78481	100.00000	11.75626				0.00	0	
Total FFA1U SPOT										0.00	0	
Total For FFA1U										0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	19.03431	100.00000	18.98821				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	
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF07U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FIF07U										0.00	0	
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF11U SPOT										0.00	0	
Total For FIF11U										0.00	0	
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF12U SPOT										0.00	0	
Total For FIF12U										0.00	0	
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF13U SPOT										0.00	0	
Total For FIF13U										0.00	0	
FIF14U On 01/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF14U SPOT										0.00	0	
Total For FIF14U										0.00	0	
FIF15U On 01/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF15U SPOT										0.00	0	
Total For FIF15U										0.00	0	
FIF16U On 01/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF16U SPOT										0.00	0	
Total For FIF16U										0.00	0	
FIFB12 On 13/08/2020 Spot Bond				100.49934		100.48160				0.00	0	
Total FIFB12 SPOT										0.00	0	
Total For FIFB12										0.00	0	
FIFB14 On 07/11/2022 Spot Bond				99.51362		99.49625				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond				100.34747		100.32980				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond				100.45463		100.43717				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond				100.46872		100.45058				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond				100.74752		100.73010				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC33 On 03/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFC33 SPOT										0.00	0	
Total For FIFC33										0.00	0	
FIFC35 On 11/02/2021 Spot Bond				100.50041		100.48424				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	
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				100.73882		100.75372				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			6.16000	103.72117	6.21000	103.65514				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB16 On 08/07/2020 Spot Bond				101.79740		101.78216				0.00	0	
Total FRB16 SPOT										0.00	0	
Total For FRB16										0.00	0	
FRB17 On 08/01/2022 Spot Bond				104.50732		104.48920				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond				103.52197		103.50503				0.00	45,200,000	22,600,000
Total FRB18 SPOT										0.00	45,200,000	22,600,000
Total For FRB18										0.00	45,200,000	22,600,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRB19 On 14/04/2021 Spot Bond			7.06000	106.05812	7.11000	105.99541			282,400,000,000.00	40,000,000	20,000,00
Total FRB19 SPOT									282,400,000,000.00	40,000,000	20,000,00
Total For FRB19									282,400,000,000.00	40,000,000	20,000,00
FRB20 On 15/04/2021 Spot Bond				103.11022		103.09277			0.00	0	
Total FRB20 SPOT									0.00	0	
Total For FRB20									0.00	0	
FRB21 On 24/11/2021 Spot Bond				103.48866		103.46973			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond				100.34563		100.32510			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond				102.23123		102.21140			0.00	0	
Total FRB23 SPOT									0.00	0	
Total For FRB23									0.00	0	
FRB24 On 08/11/2023 Spot Bond				98.61358		98.58960			0.00	0	587,500,00
Total FRB24 SPOT									0.00	0	587,500,00
Total For FRB24									0.00	0	587,500,00
FRB25 On 19/09/2024 Spot Bond				99.36004		99.33930			0.00	0	
Total FRB25 SPOT									0.00	0	
Total For FRB25									0.00	0	
FRB26 On 03/06/2024 Spot Bond				95.74079		95.72805			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.90500	105.92506	9.09000	105.02784			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			2.98000	165.47962	2.98000	165.44702			0.00	0	
Total FRBI22 SPOT									0.00	0	
Total For FRBI22									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			3.59000	297.30914	3.59000	297.24586			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.47000	134.23752	4.48000	134.14764			0.00	0	
Total FRBI25 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			5.06000	172.84422	5.08000	172.56441				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.03000	92.71568	5.03000	92.69237				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.66000	187.98955	5.66000	187.93912				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.58000	81.97067	5.58000	81.94887				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.59000	83.13465	5.55000	83.68271				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 30/11/2020 Spot Bond			4.50000	97.79220	4.50000	97.79220				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.57000	75.49463	6.57000	75.49463				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.65000	74.68042	6.65000	74.68042				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC12U SPOT										0.00	0	
Total For FRC12U										0.00	0	
FRC16 On 31/01/2025 Spot Bond			5.32000	129.40641	5.33000	129.31712				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond				74.74738		74.74738				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	105.97700	10.00000	105.94900				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				102.49157		102.47430				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			3.69000	163.62574	3.69000	163.59038				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			4.55000	161.41695	4.55000	161.37832				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond				102.71738		102.68673				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23: On 19/10/2020 Spot Bond				95.83359		95.83359				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23: On 19/10/2020 Spot Bond				96.23012		96.23012				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC24(O)n 19/10/2020 Spot Bond				97.06388		97.06388				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24(O)n 19/10/2020 Spot Bond				102.22868		102.18206				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24(O)n 19/10/2020 Spot Bond				102.20400		102.15793				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24(O)n 19/10/2020 Spot Bond				101.72162		101.68624				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24(O)n 19/10/2020 Spot Bond				96.43766		96.43766				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25(O)n 19/10/2020 Spot Bond				101.71542		101.68018				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25(O)n 13/02/2022 Spot Bond				100.59812		100.57603				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25(O)n 14/03/2022 Spot Bond				101.93130		101.91502				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25(O)n 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(O)n 17/07/2027 Spot Bond				102.93648		102.91639				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(O)n 10/10/2020 Spot Bond				101.18503		101.16885				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC26(O)n 13/07/2020 Spot Bond				101.22637		101.20954				0.00	0	
Total FRC262 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC262										0.00	0	
FRC26 On 13/07/2020 Spot Bond				101.25786		101.24198				0.00	0	
Total FRC264 SPOT										0.00	0	
Total For FRC264										0.00	0	
FRC26 On 20/06/2021 Spot Bond				103.59876		103.57999				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26 On 06/08/2023 Spot Bond				103.16681		103.14405				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond				100.75161		100.73348				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.58400	103.32015	9.58400	103.29358				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 02/05/2028 Spot Bond			9.80000	100.88787	9.80000	100.86165				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27 On 12/12/2020 Spot Bond				101.93421		101.91903				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27 On 12/12/2020 Spot Bond				101.93886		101.92362				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27 On 04/03/2021 Spot Bond				100.01397		100.00003				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27 On 21/11/2022 Spot Bond				100.30463		100.28680				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond				101.82114		101.80242				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.57000	108.31207	3.57000	108.28902				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 26/01/2021 Spot Bond				101.34105		101.31785				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC283 On 11/11/2024 Spot Bond				100.67540		100.65214				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond				101.72966		101.71309				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	106.43069	3.40000	106.40853				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond				101.64667		101.63025				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond				102.92969		102.91087				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 26/01/2021 Spot Bond				100.88062		100.86013				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC291 On 18/09/2020 Spot Bond			8.25000	101.76850	8.25000	101.74591				0.00	0	
Total FRC292 SPOT										0.00	0	
Total For FRC292										0.00	0	
FRC292 On 18/04/2021 Spot Bond				100.82838		100.81267				0.00	12,000,000	6,000,000
Total FRC293 SPOT										0.00	12,000,000	6,000,000
Total For FRC293										0.00	12,000,000	6,000,000
FRC293 On 18/04/2021 Spot Bond				100.81587		100.80044				0.00	12,000,000	6,000,000
Total FRC294 SPOT										0.00	12,000,000	6,000,000
Total For FRC294										0.00	12,000,000	6,000,000
FRC294 On 14/05/2024 Spot Bond				100.48892		100.47062				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC297 On 14/05/2024 Spot Bond				100.49485		100.47627				0.00	1,200,000,000	600,000,000
Total FRC297 SPOT										0.00	1,200,000,000	600,000,000
Total For FRC297										0.00	1,200,000,000	600,000,000
FRC298 On 15/11/2020 Spot Bond			8.10000	100.45866	8.10000	100.43677				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC299 On 20/06/2024 Spot Bond				102.03119		102.00968				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond				101.87876		101.85800				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC301 On 30/11/2020 Spot Bond				101.43955		101.43955				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC302 On 11/11/2024 Spot Bond				100.62030		100.59927				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC303 On 31/05/2024 Spot Bond				100.14322		100.12118				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC304 On 28/12/2020 Spot Bond				101.34798		101.33309				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC305 On 06/11/2023 Spot Bond				100.71753		100.69671				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC306 On 27/02/2023 Spot Bond				100.14970		100.13253				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC307 On 12/08/2020 Spot Bond				100.46974		100.45421				0.00	0	
Total FRC307 SPOT										0.00	0	
Total For FRC307										0.00	0	
FRC308 On 31/05/2024 Spot Bond				100.38044		100.35871				0.00	0	
Total FRC308 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond				101.62142		101.60533				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond				101.79584		101.77745				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC311 On 23/02/2021 Spot Bond				99.73000		99.73000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC312 On 23/02/2021 Spot Bond				98.41000		98.41000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC313 On 20/06/2024 Spot Bond				101.92615		101.90604				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC314 On 23/02/2021 Spot Bond				108.00000		108.00000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC315 On 13/10/2026 Spot Bond				86.13091		86.13091				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond				102.02630		102.00883				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond				100.76086		100.74246				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond				92.62500		92.61525				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond				101.92603		101.90590				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 23/10/2020 Spot Bond				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 FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC320 On 24/10/2020 Spot Bond				100.84479		100.82712				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC321 On 20/12/2024 Spot Bond				102.19492		102.17124				0.00	0	
Total FRC322 SPOT										0.00	0	
Total For FRC322										0.00	0	
FRC322 On 20/12/2024 Spot Bond				101.95971		101.93915				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond				101.81041		101.79182				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond				101.38776		101.37182				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond				101.92620		101.90609				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond				101.38484		101.36936				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond				100.15472		100.13699				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond				100.60112		100.58422				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond				100.94108		100.92478				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond				100.66981		100.65183				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33 On 02/02/2021 Spot Bond				100.66981		100.65183				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33 On 05/03/2021 Spot Bond				100.00001		99.98730				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33 On 31/05/2024 Spot Bond				100.13199		100.11156				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 13/09/2021 Spot Bond				101.69974		101.67997				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33 On 25/04/2023 Spot Bond				100.93233		100.91047				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC66 On 31/01/2022 Spot Bond			4.33000	161.97821	4.33000	161.94040				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			4.27000	162.13172	4.27000	162.09413				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			4.25000	162.18294	4.25000	162.14542				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	
Total FRD27U SPOT										0.00	0	
Total For FRD27U										0.00	0	
FRD28 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	
FRD29 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	
FRD30 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	
FRD33 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	
FRD35 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	
FRD36 On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD36U SPOT										0.00	0	
Total For FRD36U										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.92000	81.85038	5.93000	81.74167				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.27000	98.50322	5.25000	98.73956				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond				100.68739		100.67203				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ20 On 20/09/2020 Spot Bond				101.55148		101.53829				0.00	0	
Total FRJ20 SPOT										0.00	0	
Total For FRJ20										0.00	0	
FRJ21 On 15/09/2021 Spot Bond				102.12447		102.11110				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond				100.54126		100.52758				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond				100.97766		100.96121				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond				100.11902		100.10267				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond				102.10012		102.08237				0.00	15,500,000,000	15,500,000,000
Total FRJ25 SPOT										0.00	15,500,000,000	15,500,000,000
Total For FRJ25										0.00	15,500,000,000	15,500,000,000
FRJ26 On 14/02/2026 Spot Bond				100.31309		98.55428				0.00	1,500,000,000	1,500,000,000
Total FRJ26 SPOT										0.00	1,500,000,000	1,500,000,000
Total For FRJ26										0.00	1,500,000,000	1,500,000,000
FRJ27 On 25/01/2027 Spot Bond				102.94986		102.92988				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond				97.86218		97.84746				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS01U SPOT										0.00	0	
Total For FRS01U										0.00	0	
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS02U SPOT										0.00	0	
Total For FRS02U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10(On 15/01/2024 Spot Bond			4.77800	110.04706	4.73800	109.97803				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.19000	99.55560	5.17000	99.79531				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond				100.09224		100.07715				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond				100.76797		100.75251				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.33000	97.72287	5.31000	97.95671				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.28000	195.47484	5.28000	195.42438				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.47000	95.93135	5.45000	96.15946				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.31000	194.87088	5.31000	194.82042				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.87000	131.93869	4.88000	131.84908				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	121.81254	3.70500	121.78618				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.47000	95.93135	5.45000	96.15946				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.43000	192.47759	5.43000	192.42712				0.00	0	
Total FRS120 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.48000	191.49092	5.48000	191.44047				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			4.40000	134.64453	4.41000	134.55461				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.51000	190.90189	5.51000	190.85144				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.47000	95.93135	5.45000	96.15946				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.46000	168.19035	5.48000	167.91721				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.22000	86.99508	6.20000	87.19491				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.35000	169.45568	5.37000	169.18072				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.41000	168.76416	5.43000	168.49019				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			6.02000	181.21815	6.02000	181.16782				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.15000	87.78418	6.13000	87.98648				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.47000	95.93135	5.45000	96.15946				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.47000	95.93135	5.45000	96.15946				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.22000	170.96518	5.24000	170.68807				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.79000	185.50924	5.79000	185.45884				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.35000	169.45568	5.37000	169.18072				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.35000	169.45568	5.37000	169.18072				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.64000	166.14312	5.66000	165.87291				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.17000	130.24425	5.18000	130.15485				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			3.39000	164.40570	3.39000	164.37148				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.70000	165.46709	5.72000	165.19784				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.74000	165.01815	5.76000	164.74955				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.14000	130.41256	5.15000	130.32313				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.16000	171.66707	5.18000	171.38895				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15 On 31/03/2028 Spot Bond			5.75000	164.90613	5.77000	164.63770				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS15 On 20/06/2022 Spot Bond				16.07538		16.07538				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS15 On 06/06/2023 Spot Bond				17.28208		17.28208				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS15 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS15U SPOT										0.00	0	
Total For FRS15U										0.00	0	
FRS16 On 06/06/2024 Spot Bond				19.38156		19.38156				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS16 On 06/06/2025 Spot Bond				21.50893		21.50893				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16 On 20/06/2022 Spot Bond				14.87695		14.87695				0.00	0	
Total FRS162 SPOT										0.00	0	
Total For FRS162										0.00	0	
FRS16 On 06/06/2023 Spot Bond				15.84412		15.84412				0.00	0	
Total FRS163 SPOT										0.00	0	
Total For FRS163										0.00	0	
FRS16 On 06/06/2024 Spot Bond				17.67235		17.67235				0.00	0	
Total FRS164 SPOT										0.00	0	
Total For FRS164										0.00	0	
FRS16 On 06/06/2025 Spot Bond				19.49983		19.49983				0.00	0	
Total FRS165 SPOT										0.00	0	
Total For FRS165										0.00	0	
FRS16 On 01/08/2022 Spot Bond				13.68765		13.68765				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS16 On 01/08/2022 Spot Bond				13.64940		13.64940				0.00	0	
Total FRS168 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS168										0.00	0	
FRS168 On 01/08/2021 Spot Bond				12.43829		12.43829				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS169 On 14/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS16U SPOT										0.00	0	
Total For FRS16U										0.00	0	
FRS16U On 01/08/2022 Spot Bond				15.96748		15.96748				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond				100.92795		100.91153				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond				101.00267		100.98474				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				16.07829		16.07829				0.00	0	
Total FRS175 SPOT										0.00	0	
Total For FRS175										0.00	0	
FRS175 On 26/01/2024 Spot Bond				16.07828		16.07828				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 19/07/2024 Spot Bond				18.52063		18.52063				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS177 On 18/09/2023 Spot Bond				101.89466		101.87830				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond				101.66371		101.64521				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond				109.37128		109.37128				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond				117.45394		117.45394				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond				120.96676		120.96676				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond				141.48381		141.48381				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 23/01/2024 Spot Bond				121.19401		121.19401				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS188 On 19/06/2026 Spot Bond				21.10388		21.10388				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 19/06/2026 Spot Bond				45.03083		45.03083				0.00	0	
Total FRS195 SPOT										0.00	0	
Total For FRS195										0.00	0	
FRS195 On 05/08/2024 Spot Bond				100.59162		100.57562				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 03/08/2020 Spot Bond				123.11184		123.11184				0.00	0	
Total FRS198 SPOT										0.00	0	
Total For FRS198										0.00	0	
FRS198 On 05/08/2025 Spot Bond				100.65451		100.63646				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond				100.53447		100.51622				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20 On 06/08/2025 Spot Bond				100.17773		100.15930				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 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	
FRS20 On 11/09/2020 Spot Bond				99.82183		99.82183				0.00	0	
Total FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS20 On 15/03/2021 Spot Bond				101.95120		101.95120				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS20 On 14/10/2025 Spot Bond				101.24891		101.23168				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 16/11/2020 Spot Bond				107.19155		107.19155				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS20 On 16/11/2020 Spot Bond				118.55104		118.55104				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS20 On 18/11/2024 Spot Bond				100.39779		100.38029				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 20/12/2020 Spot Bond				169.81585		169.81585				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS21 On 04/09/2020 Spot Bond				111.28052		111.28052				0.00	0	
Total FRS212 SPOT										0.00	0	
Total For FRS212										0.00	0	
FRS21 On 03/09/2021 Spot Bond				110.35038		110.35038				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21 On 04/03/2021 Spot Bond				100.43643		100.43643				0.00	0	
Total FRS214 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS214										0.00	0	
FRS214 On 20/03/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS215 SPOT										0.00	0	
Total For FRS215										0.00	0	
FRS215 On 20/02/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS216 SPOT										0.00	0	
Total For FRS216										0.00	0	
FRS216 On 30/04/2025 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.39000	299.21262	3.39000	299.15052				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.28000	300.26577	3.28000	300.20433				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.00000	293.45232	4.00000	293.38663				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			3.18000	164.95460	3.18000	164.92120				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond				100.74674		100.72980				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			2.88000	165.74296	2.88000	165.71077				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond				100.65370		100.63623				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.17000	91.16452	5.15000	91.42533				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.80000	96.21449	4.80000	96.19090				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.29000	135.28698	4.30000	135.19699				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.36000	134.87774	4.37000	134.78780				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.19000	291.68541	4.19000	291.61861				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX20 On 01/10/2020 Spot Bond			5.05000	102.69834	5.10000	102.66790				0.00	0	
Total FRX20 SPOT										0.00	0	
Total For FRX20										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.03000	106.31629	6.09000	106.14591		124,519,500,000,000.00		20,650,000,000	17,100,000,00	
Total FRX23 SPOT								124,519,500,000,000.00		20,650,000,000	17,100,000,00	
Total For FRX23								124,519,500,000,000.00		20,650,000,000	17,100,000,00	
FRX24 On 10/12/2024 Spot Bond			6.78500	115.05233	6.97000	114.26007				0.00	0	2,073,470,00
Total FRX24 SPOT										0.00	0	2,073,470,00
Total For FRX24										0.00	0	2,073,470,00
FRX25 On 26/07/2025 Spot Bond			7.10500	114.71699	7.29000	113.85942				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.59500	111.09299	7.78000	110.10633				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			7.60500	115.92960	7.79000	114.86758				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.22500	114.70672	8.41000	113.52975				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.84000	109.18059	8.88500	108.85575				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX31 On 21/02/2031 Spot Bond			9.24000	104.45874	9.28500	104.12776				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.48000	109.16856	9.48500	109.10404				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.05000	75.41762	11.07500	75.23201				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS3A5L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3A5U SPOT										0.00	0	
Total For FS3A5U										0.00	0	
FS3B1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3B1U SPOT										0.00	0	
Total For FS3B1U										0.00	0	
FS3C1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3C1U SPOT										0.00	0	
Total For FS3C1U										0.00	0	
FS3D1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3D1U SPOT										0.00	0	
Total For FS3D1U										0.00	0	
FS4A4L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A4U SPOT										0.00	0	
Total For FS4A4U										0.00	0	
FS4A5L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A5U SPOT										0.00	0	
Total For FS4A5U										0.00	0	
FS4B1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4B1U SPOT										0.00	0	
Total For FS4B1U										0.00	0	
FS4C1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4C1U SPOT										0.00	0	
Total For FS4C1U										0.00	0	
FS4D1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4D1U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS4D1U										0.00	0	
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A3U SPOT										0.00	0	
Total For FS5A3U										0.00	0	
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A4U SPOT										0.00	0	
Total For FS5A4U										0.00	0	
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A5U SPOT										0.00	0	
Total For FS5A5U										0.00	0	
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5B1U SPOT										0.00	0	
Total For FS5B1U										0.00	0	
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5C1U SPOT										0.00	0	
Total For FS5C1U										0.00	0	
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5D1U SPOT										0.00	0	
Total For FS5D1U										0.00	0	
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5E1U SPOT										0.00	0	
Total For FS5E1U										0.00	0	
FS6A2 On 20/08/2023 Spot Bond				99.76243		99.74667				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond				99.80151		99.78523				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond				100.33374		100.31694				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6C1U SPOT										0.00	0	
Total For FS6C1U										0.00	0	
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6D1U SPOT										0.00	0	
Total For FS6D1U										0.00	0	
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6E1U SPOT										0.00	0	
Total For FS6E1U										0.00	0	
FS7A1 On 20/11/2022 Spot Bond				100.31088		100.29551				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond				100.32294		100.30682				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond				100.33027		100.31368				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond				100.33242		100.31570				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond				101.19086		101.17407				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond				100.38624		100.36914				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond				99.97093		99.95195				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH2A1U SPOT										0.00	0	
Total For GH2A1U										0.00	0	
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH31U SPOT										0.00	0	
Total For GH31U										0.00	0	
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH41U SPOT										0.00	0	
Total For GH41U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A1 On 25/11/2022 Spot Bond				100.17795		100.16139				0.00	40,000,000	20,000,00
Total GH5A11 SPOT										0.00	40,000,000	20,000,00
Total For GH5A11										0.00	40,000,000	20,000,00
GH5A2 On 25/11/2024 Spot Bond				98.01906		98.00400				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond				100.18136		100.16469				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond				100.19075		100.17322				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond				100.25498		100.23160				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB07U SPOT										0.00	0	
Total For GRB07U										0.00	0	
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB16U SPOT										0.00	0	
Total For GRB16U										0.00	0	
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB17U SPOT										0.00	0	
Total For GRB17U										0.00	0	
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB18U SPOT										0.00	0	
Total For GRB18U										0.00	0	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB19U SPOT										0.00	0	
Total For GRB19U										0.00	0	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB21U SPOT										0.00	0	
Total For GRB21U										0.00	0	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB22U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total GRB32U SPOT										0.00	0	
Total For GRB32U										0.00	0	
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB33U SPOT										0.00	0	
Total For GRB33U										0.00	0	
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB34U SPOT										0.00	0	
Total For GRB34U										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.63000	100.62636	4.63000	100.60213				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond				102.14433		102.12500				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond				101.07175		101.05561				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT12 On 24/06/2020 Spot Bond				101.57852		101.56378				0.00	60,000,000	30,000,000
Total GRT12 SPOT										0.00	60,000,000	30,000,000
Total For GRT12										0.00	60,000,000	30,000,000
GRT14 On 15/09/2021 Spot Bond				100.74608		102.75229				0.00	20,000,000	10,000,000
Total GRT14 SPOT										0.00	20,000,000	10,000,000
Total For GRT14										0.00	20,000,000	10,000,000
GRT16 On 17/10/2021 Spot Bond				101.11093		101.09448				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.31000	112.82710	6.36000	112.64788				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond				100.27282		100.25811				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond				102.43891		102.42159				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.85500	104.60824	9.04000	103.98432				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond				100.90213		100.88623				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond				102.20328		102.18556				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT24 On 09/03/2023 Spot Bond				99.94498		99.93106				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond				100.31116		100.29606				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond				101.24109		101.22416				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond				100.41011		100.39499				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond				99.93509		99.92193				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond				99.93234		99.91863				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond				98.50426		98.49151				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond				100.12944		100.11235				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond				99.46398		99.44904				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond				97.71026		97.69743				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond				98.18174		98.16733				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond				99.87805		99.86340				0.00	0	
Total GRT36 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond				101.41573		101.39941				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond				100.70240		100.68566				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond				100.32811		100.31166				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond				100.52964		100.51263				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond				100.34408		100.32662				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond				101.51258		101.49702				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond				101.55247		101.53635				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX01U SPOT										0.00	0	
Total For GRX01U										0.00	0	
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX02U SPOT										0.00	0	
Total For GRX02U										0.00	0	
H10T1 On 26/02/2023 Spot Bond				100.17438		100.15627				0.00	40,000,000	20,000,00
Total H10T1 SPOT										0.00	40,000,000	20,000,00
Total For H10T1										0.00	40,000,000	20,000,00
H10T2 On 30/09/2022 Spot Bond				101.45239		101.43588				0.00	60,000,000	30,000,00
Total H10T2 SPOT										0.00	60,000,000	30,000,00
Total For H10T2										0.00	60,000,000	30,000,00
H6T4U On 02/06/2020 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 H6T4U SPOT									0.00	0	
Total For H6T4U									0.00	0	
H6T5U On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	15,000,000,00
Total H6T5U SPOT									10,000,000,000,000.00	30,000,000,000	15,000,000,00
Total For H6T5U									10,000,000,000,000.00	30,000,000,000	15,000,000,00
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total H7T6U SPOT									0.00	0	
Total For H7T6U									0.00	0	
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total H8T2U SPOT									0.00	0	
Total For H8T2U									0.00	0	
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total H9T1U SPOT									0.00	0	
Total For H9T1U									0.00	0	
HC5T4 On 31/05/2021 Spot Bond				100.11665		100.09906			0.00	40,000,000	20,000,00
Total HC5T4 SPOT									0.00	40,000,000	20,000,00
Total For HC5T4									0.00	40,000,000	20,000,00
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total HIL02U SPOT									0.00	0	
Total For HIL02U									0.00	0	
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total HIL03U SPOT									0.00	0	
Total For HIL03U									0.00	0	
HILB06 On 11/07/2020 Spot Bond				101.22496		101.20816			0.00	0	
Total HILB06 SPOT									0.00	0	
Total For HILB06									0.00	0	
HILB07 On 11/07/2021 Spot Bond				101.24055		101.22345			0.00	0	
Total HILB07 SPOT									0.00	0	
Total For HILB07									0.00	0	
HILB08 On 29/03/2023 Spot Bond				99.14278		99.12648			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond				99.53943		99.52430			0.00	0	
Total HILB09 SPOT									0.00	0	
Total For HILB09									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB10 On 17/03/2022 Spot Bond				101.95380		101.93909				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond				100.18754		102.19647				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond				100.02070		102.01743				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	105.97700	10.00000	105.94900				0.00	0	
Total HPF04/JIBAR SPOT										0.00	0	
Total For HPF04/JIBAR										0.00	0	
HPF11 On 31/03/2023 Spot Bond				101.48227		101.46494				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond				101.41922		101.40285				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond				101.40128		101.38519				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			4.03500	104.22974	4.08500	104.21021				0.00	0	
Total HWAY20 SPOT										0.00	0	
Total For HWAY20										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			100.00000	90.92488	100.00000	90.70942				0.00	0	
Total HWAY20/R207 SPOT										0.00	0	
Total For HWAY20/R207										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.87000	294.66866	3.87000	294.60373				0.00	0	
Total HWAY23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.09000	295.93623	4.09000	295.86927			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.25000	90.95474	5.26000	90.83671			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.25500	89.14234	11.27500	88.99044			0.00	0	4,350,000,00
Total HWAY34 SPOT									0.00	0	4,350,000,00
Total For HWAY34									0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.24854	100.00000	12.22129			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.30500	88.43095	11.32500	88.27707		2,713,200,000,000.00	240,000,000	5,140,000,00	
Total HWAY35 SPOT								2,713,200,000,000.00	240,000,000	5,140,000,00	
Total For HWAY35								2,713,200,000,000.00	240,000,000	5,140,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.24802	100.00000	12.22077		0.00	0		
Total HWAY35/R209 SPOT								0.00	0		
Total For HWAY35/R209								0.00	0		
HWF11 On 15/07/2022 Spot Bond				101.16142		101.14562		0.00	56,000,000	25,028,000,00	
Total HWF11 SPOT								0.00	56,000,000	25,028,000,00	
Total For HWF11								0.00	56,000,000	25,028,000,00	
HWF12 On 29/07/2022 Spot Bond				100.85076		100.83446		0.00	0	10,000,000,00	
Total HWF12 SPOT								0.00	0	10,000,000,00	
Total For HWF12								0.00	0	10,000,000,00	
HWF13 On 28/11/2022 Spot Bond				100.13055		100.11333		0.00	0		
Total HWF13 SPOT								0.00	0		
Total For HWF13								0.00	0		
HWY02 On 25/11/2020 Spot Bond			10.00000	105.97700	10.00000	105.94900		0.00	0		
Total HWY023/R197 SPOT								0.00	0		
Total For HWY023/R197								0.00	0		
I2025 On 31/01/2025 Spot Bond			3.72000	138.67297	3.73000	138.58263		156,509,421,740,000.00	310,889,629,500	249,389,005,40	
Total I2025 SPOT								156,509,421,740,000.00	310,889,629,500	249,389,005,40	
Total For I2025								156,509,421,740,000.00	310,889,629,500	249,389,005,40	
I2029 On 31/03/2029 Spot Bond			4.16000	99.27814	4.16000	99.25548		716,397,153,888,000.00	172,210,854,300	176,576,858,20	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2029 SPOT										16,397,153,888,000.00	172,210,854,300	176,576,858,200
Total For I2029										16,397,153,888,000.00	172,210,854,300	176,576,858,200
I2033 On 28/02/2033 Spot Bond			4.42000	96.07997	4.43000	95.95367				197,388,563,320,000.00	44,658,046,000	50,763,439,900
Total I2033 SPOT										17,388,563,320,000.00	44,658,046,000	50,763,439,900
Total For I2033										17,388,563,320,000.00	44,658,046,000	50,763,439,900
I2038 On 31/01/2038 Spot Bond			4.57000	108.19405	4.55000	108.46159				507,368,358,739,000.00	111,021,522,700	333,582,892,600
Total I2038 SPOT										17,368,358,739,000.00	111,021,522,700	333,582,892,600
Total For I2038										17,368,358,739,000.00	111,021,522,700	333,582,892,600
I2046 On 31/03/2046 Spot Bond			4.58000	96.74902	4.58000	96.72586				134,909,217,380,000.00	29,456,161,000	153,651,186,600
Total I2046 SPOT										14,909,217,380,000.00	29,456,161,000	153,651,186,600
Total For I2046										14,909,217,380,000.00	29,456,161,000	153,651,186,600
I2050 On 31/12/2050 Spot Bond			4.59000	99.25713	4.55000	99.96681				366,205,079,403,000.00	79,783,241,700	282,059,696,200
Total I2050 SPOT										16,205,079,403,000.00	79,783,241,700	282,059,696,200
Total For I2050										16,205,079,403,000.00	79,783,241,700	282,059,696,200
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB105U SPOT										0.00	0	
Total For IB105U										0.00	0	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB107U SPOT										0.00	0	
Total For IB107U										0.00	0	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB121U SPOT										0.00	0	
Total For IB121U										0.00	0	
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB122U SPOT										0.00	0	
Total For IB122U										0.00	0	
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB125U SPOT										0.00	0	
Total For IB125U										0.00	0	
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB126U SPOT										0.00	0	
Total For IB126U										0.00	0	
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB139U SPOT										0.00	0	
Total For IB139U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IB144U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB144U SPOT										0.00	0	
Total For IB144U										0.00	0	
IB146U On 22/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB146U SPOT										0.00	0	
Total For IB146U										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	
IBL101 On 24/05/2022 Spot Bond			6.12500	105.68224	6.17500	105.57027				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond				100.04083		100.02322				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL104 On 17/07/2020 Spot Bond			8.70500	101.16601	8.70500	101.14207				0.00	0	
Total IBL104 SPOT										0.00	0	
Total For IBL104										0.00	0	
IBL106 On 06/08/2020 Spot Bond			7.84000	100.72857	7.84000	100.70722				0.00	0	
Total IBL106 SPOT										0.00	0	
Total For IBL106										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.85000	294.85632	3.85000	294.79151				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	99.99351	8.12000	99.97166				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond				100.28245		100.26611				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond				100.54104		100.52402				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond				100.29172		100.27476				0.00	0	
Total IBL115 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL115										0.00	0	
IBL116 On 20/06/2020 Spot Bond				101.49523		101.48081				0.00	0	
Total IBL116 SPOT										0.00	0	
Total For IBL116										0.00	0	
IBL118 On 24/07/2020 Spot Bond				100.74807		100.73272				0.00	0	
Total IBL118 SPOT										0.00	0	
Total For IBL118										0.00	0	
IBL119 On 16/08/2021 Spot Bond				100.38444		100.36768				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond				101.14162		101.12645				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond				100.56413		100.54807				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond				100.45325		100.43658				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond				101.16995		101.15422				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond				100.24819		100.19843				0.00	32,000,000	16,000,00
Total IBL129 SPOT										0.00	32,000,000	16,000,00
Total For IBL129										0.00	32,000,000	16,000,00
IBL130 On 22/07/2022 Spot Bond				100.99477		100.97920				0.00	40,000,000	20,000,00
Total IBL130 SPOT										0.00	40,000,000	20,000,00
Total For IBL130										0.00	40,000,000	20,000,00
IBL131 On 07/08/2020 Spot Bond				100.53324		100.51814				0.00	0	
Total IBL131 SPOT										0.00	0	
Total For IBL131										0.00	0	
IBL132 On 12/08/2024 Spot Bond				100.51828		100.50070				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond				99.80066		99.78709				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond				100.86863		100.85308				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond				100.24688		100.22896				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond				100.23371		100.21674				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond				100.46669		100.45017				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond				100.41458		100.39788				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond				100.42949		100.41390				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/08/2020 Spot Bond			7.61500	100.31320	7.61500	100.29260				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond				100.32378		100.30760				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond				99.92387		99.91096				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond				101.87601		101.85961				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL36 On 31/01/2022 Spot Bond			2.91000	165.66391	2.91000	165.63158				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.97700	10.00000	105.94900			0.00	0	
Total IBL43/JIBAR SPOT									0.00	0	
Total For IBL43/JIBAR									0.00	0	
IBL50 On 02/08/2020 Spot Bond			5.94500	103.57158	5.99500	103.54658			0.00	0	
Total IBL50 SPOT									0.00	0	
Total For IBL50									0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.77000	114.29166	6.82000	114.09836			0.00	0	
Total IBL60 SPOT									0.00	0	
Total For IBL60									0.00	0	
IBL65 On 29/07/2021 Spot Bond				100.94720		100.93168			0.00	0	
Total IBL65 SPOT									0.00	0	
Total For IBL65									0.00	0	
IBL67 On 31/01/2022 Spot Bond			3.03000	165.34815	3.03000	165.31536			0.00	0	
Total IBL67 SPOT									0.00	0	
Total For IBL67									0.00	0	
IBL75 On 19/08/2020 Spot Bond				100.52211		100.50662			0.00	0	
Total IBL75 SPOT									0.00	0	
Total For IBL75									0.00	0	
IBL77 On 25/11/2020 Spot Bond				100.56307		100.54749			0.00	0	
Total IBL77 SPOT									0.00	0	
Total For IBL77									0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.61000	107.98461	6.66000	107.84780			0.00	0	591,670,00
Total IBL78 SPOT									0.00	0	591,670,00
Total For IBL78									0.00	0	591,670,00
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IBL81U SPOT									0.00	0	
Total For IBL81U									0.00	0	
IBL86 On 20/05/2021 Spot Bond				101.08807		101.07191			0.00	8,400,000	4,200,00
Total IBL86 SPOT									0.00	8,400,000	4,200,00
Total For IBL86									0.00	8,400,000	4,200,00
IBL88 On 20/05/2021 Spot Bond			6.05000	104.35385	6.10000	104.28962			0.00	0	
Total IBL88 SPOT									0.00	0	
Total For IBL88									0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	51.97849	100.00000	51.86408			0.00	0	
Total IBL88/R208 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond				100.18691		100.16777				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond				100.75573		100.74221				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond				102.93446		102.91714				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	11.67882	100.00000	11.65283				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			5.83000	101.90746	5.88000	101.87243				0.00	0	
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.05500	105.82311	8.24000	105.09698		483,300,000,000.00		60,000,000	912,995,400	
Total IDCG06 SPOT								483,300,000,000.00		60,000,000	912,995,400	
Total For IDCG06								483,300,000,000.00		60,000,000	912,995,400	
IDCG07 On 13/11/2020 Spot Bond				100.73136		100.71580				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.68000	111.02443	9.72500	110.68432				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond				99.99989		99.98523				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.65500	110.49522	8.84000	109.50988		6,058,500,000,000.00		700,000,000	350,000,000	
Total IDCG11 SPOT								6,058,500,000,000.00		700,000,000	350,000,000	
Total For IDCG11								6,058,500,000,000.00		700,000,000	350,000,000	
IDCG12 On 26/04/2021 Spot Bond				100.66814		100.65176				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total IDCG12 SPOT									0.00	0	
Total For IDCG12									0.00	0	
IDCG13 On 26/04/2023 Spot Bond				98.96587		98.94901			0.00	0	
Total IDCG13 SPOT									0.00	0	
Total For IDCG13									0.00	0	
IDCG14 On 12/11/2021 Spot Bond				100.48916		100.47281			0.00	0	
Total IDCG14 SPOT									0.00	0	
Total For IDCG14									0.00	0	
IDCG15 On 12/11/2023 Spot Bond				98.98069		98.96391			0.00	0	
Total IDCG15 SPOT									0.00	0	
Total For IDCG15									0.00	0	
IDCG16 On 12/11/2025 Spot Bond				98.11072		98.09547			0.00	0	500,000,00
Total IDCG16 SPOT									0.00	0	500,000,00
Total For IDCG16									0.00	0	500,000,00
IDCG17 On 08/02/2024 Spot Bond				100.58395		100.56654			0.00	0	
Total IDCG17 SPOT									0.00	0	
Total For IDCG17									0.00	0	
IDCG18 On 12/03/2022 Spot Bond				101.84576		101.83164			0.00	0	
Total IDCG18 SPOT									0.00	0	
Total For IDCG18									0.00	0	
IDCG19 On 12/03/2024 Spot Bond				98.79430		98.78111			0.00	0	
Total IDCG19 SPOT									0.00	0	
Total For IDCG19									0.00	0	
IDCG20 On 18/12/2020 Spot Bond				101.68968		101.67597			0.00	0	
Total IDCG20 SPOT									0.00	0	
Total For IDCG20									0.00	0	
IDCG21 On 18/12/2022 Spot Bond				101.75438		101.73983			0.00	0	
Total IDCG21 SPOT									0.00	0	
Total For IDCG21									0.00	0	
IDCG22 On 18/12/2024 Spot Bond				101.86930		101.85374			0.00	0	500,000,00
Total IDCG22 SPOT									0.00	0	500,000,00
Total For IDCG22									0.00	0	500,000,00
IDCG23 On 29/01/2027 Spot Bond				100.74752		100.73010			0.00	0	
Total IDCG23 SPOT									0.00	0	
Total For IDCG23									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCP07 On 15/12/2022 Spot Bond				101.85698		101.84164				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP1U SPOT										0.00	0	
Total For IDCP1U										0.00	0	
IDCP2L On 05/04/2025 Spot Bond			100.00000	7.04699	100.00000	7.03140				0.00	0	
Total IDCP2U SPOT										0.00	0	
Total For IDCP2U										0.00	0	
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP3U SPOT										0.00	0	
Total For IDCP3U										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.55500	104.26964	7.74000	103.53602				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.86500	103.62482	5.91500	103.56620				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN289U SPOT										0.00	0	
Total For IN289U										0.00	0	
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN306U SPOT										0.00	0	
Total For IN306U										0.00	0	
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN327U SPOT										0.00	0	
Total For IN327U										0.00	0	
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN329U SPOT										0.00	0	
Total For IN329U										0.00	0	
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN334U SPOT										0.00	0	
Total For IN334U										0.00	0	
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN342U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IN342U										0.00	0	
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN343U SPOT										0.00	0	
Total For IN343U										0.00	0	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN345U SPOT										0.00	0	
Total For IN345U										0.00	0	
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN347U SPOT										0.00	0	
Total For IN347U										0.00	0	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN355U SPOT										0.00	0	
Total For IN355U										0.00	0	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN367U SPOT										0.00	0	
Total For IN367U										0.00	0	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN385U SPOT										0.00	0	
Total For IN385U										0.00	0	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN395U SPOT										0.00	0	
Total For IN395U										0.00	0	
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN396U SPOT										0.00	0	
Total For IN396U										0.00	0	
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN399U SPOT										0.00	0	
Total For IN399U										0.00	0	
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN403U SPOT										0.00	0	
Total For IN403U										0.00	0	
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN404U SPOT										0.00	0	
Total For IN404U										0.00	0	
IN405U On 20/07/2022 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 IN405U SPOT										0.00	0	
Total For IN405U										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	
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	105.97700	10.00000	105.94900				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/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
ING362 On 24/02/2021 Spot Bond				100.06778		100.04934				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond				100.74322		100.72533				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond				101.38571		101.35253				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond				90.35805		90.33804				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond				101.02908		101.00444				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond				101.75253		101.73482				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	
INLV03 On 11/02/2021 Spot Bond				101.60943		101.58820				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			7.31000	107.58751	7.36000	107.53219				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond				102.57007		102.54454				0.00	3,965,000	1,982,500
Total INLV05 SPOT										0.00	3,965,000	1,982,500
Total For INLV05										0.00	3,965,000	1,982,500
IPC30U On 30/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPC30U SPOT										0.00	0	
Total For IPC30U										0.00	0	
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.97700	10.00000	105.94900				0.00	0	
Total IPF01/JIBAR SPOT										0.00	0	
Total For IPF01/JIBAR										0.00	0	
IPF13 On 04/12/2020 Spot Bond				100.01445		99.99997				0.00	0	
Total IPF13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond				101.94785		101.93252				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond				101.90213		101.88598				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond				101.53534		101.51968				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond				101.55554		101.53961				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond				101.57574		101.55953				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond				102.38676		102.37142				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond				101.88696		101.87124				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				100.62925		100.61203				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond				100.95085		100.93436				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond				100.53092		100.51351				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond				100.53746		100.51978				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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				101.52758		101.51166				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond				99.67965		99.66524				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond				101.44253		101.42546				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond				101.95037		101.93499				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPL8/JIBAR SPOT										0.00	0	
Total For IPL8/JIBAR										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.94993	2.75000	100.94235				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			7.31000	148.45624	7.33000	148.21170				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond				101.20140		101.17894				0.00	60,000,000	30,000,000
Total IV033 SPOT										0.00	60,000,000	30,000,000
Total For IV033										0.00	60,000,000	30,000,000
IV034 On 11/02/2021 Spot Bond			7.31000	107.29667	7.36000	107.24147				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV035 On 07/04/2022 Spot Bond				103.93448		103.91194				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond				103.73238		103.71411				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond				102.07439		102.05128				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			5.13000	159.94960	5.13000	159.90884				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond				103.48631		103.46539				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.13000	106.88400	8.18000	106.79736				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond				103.92388		103.90435				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.14500	106.38007	8.19500	106.28661				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond				100.95229		100.92852				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			3.83000	163.26345	3.83000	163.22753				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond				102.75247		102.73094				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond				103.27568		103.25059				0.00	0	
Total IV050 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV050										0.00	0	
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV100U SPOT										0.00	0	
Total For IV100U										0.00	0	
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV115U SPOT										0.00	0	
Total For IV115U										0.00	0	
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV125U SPOT										0.00	0	
Total For IV125U										0.00	0	
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV142U SPOT										0.00	0	
Total For IV142U										0.00	0	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV164U SPOT										0.00	0	
Total For IV164U										0.00	0	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV166U SPOT										0.00	0	
Total For IV166U										0.00	0	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV168U SPOT										0.00	0	
Total For IV168U										0.00	0	
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV170U SPOT										0.00	0	
Total For IV170U										0.00	0	
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV171U SPOT										0.00	0	
Total For IV171U										0.00	0	
IV19A On 31/03/2028 Spot Bond			6.01000	162.02415	6.03000	161.75990				0.00	0	194,500,00
Total IV19A SPOT										0.00	0	194,500,00
Total For IV19A										0.00	0	194,500,00
IVA998 On 04/06/2020 Spot Bond			4.60000	4.60000	4.60000	99.96221				0.00	0	
Total IVA998 SPOT										0.00	0	
Total For IVA998										0.00	0	
IVA999 On 11/06/2020 Spot Bond			4.60000	99.88670	4.60000	99.87413				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVA999 SPOT										0.00	0	
Total For IVA999										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	105.97700	10.00000	105.94900				0.00	0	
Total IVC005/JIBAR SPOT										0.00	0	
Total For IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond				101.47982		101.46289				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.31000	101.35727	11.36000	101.27533				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC063 On 07/08/2020 Spot Bond				100.64695		100.62790				0.00	0	
Total IVC063 SPOT										0.00	0	
Total For IVC063										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.62500	105.85057	6.67500	105.75840				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond				101.56709		101.54888				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond				101.59447		101.57584				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond				101.57622		101.55787				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond				101.28594		101.26842				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.27500	103.63251	6.32500	103.56822				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond				99.83771		101.96958				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IVC116 On 16/08/2020 Spot Bond				100.68315		100.66688			0.00	0	
Total IVC116 SPOT									0.00	0	
Total For IVC116									0.00	0	
IVC134 On 25/07/2020 Spot Bond				96.80938		96.71924			0.00	0	
Total IVC134 SPOT									0.00	0	
Total For IVC134									0.00	0	
IVC135 On 31/07/2020 Spot Bond				100.76472		100.74832			0.00	0	
Total IVC135 SPOT									0.00	0	
Total For IVC135									0.00	0	
IVC136 On 22/08/2021 Spot Bond				101.14226		101.12481			0.00	40,000,000	20,000,000
Total IVC136 SPOT									0.00	40,000,000	20,000,000
Total For IVC136									0.00	40,000,000	20,000,000
IVC137 On 29/08/2021 Spot Bond				100.12741		100.10766			0.00	0	
Total IVC137 SPOT									0.00	0	
Total For IVC137									0.00	0	
IVC140 On 18/10/2021 Spot Bond				98.97471		98.95535			0.00	60,000,000	30,000,000
Total IVC140 SPOT									0.00	60,000,000	30,000,000
Total For IVC140									0.00	60,000,000	30,000,000
IVC144 On 03/12/2021 Spot Bond				100.02915		100.01459			0.00	0	
Total IVC144 SPOT									0.00	0	
Total For IVC144									0.00	0	
IVC145 On 06/12/2020 Spot Bond				99.95856		99.94462			0.00	0	
Total IVC145 SPOT									0.00	0	
Total For IVC145									0.00	0	
IVC146 On 03/12/2020 Spot Bond				100.02737		100.01370			0.00	0	
Total IVC146 SPOT									0.00	0	
Total For IVC146									0.00	0	
IVC147 On 21/12/2021 Spot Bond				101.51519		101.49981			0.00	0	
Total IVC147 SPOT									0.00	0	
Total For IVC147									0.00	0	
IVC148 On 13/12/2021 Spot Bond				100.63581		100.62028			0.00	0	
Total IVC148 SPOT									0.00	0	
Total For IVC148									0.00	0	
IVC149 On 13/12/2021 Spot Bond				100.56461		100.54912			0.00	0	
Total IVC149 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond				102.31801		102.29685				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				100.58323		100.56750				0.00	30,000,000	15,000,00
Total IVC154 SPOT										0.00	30,000,000	15,000,00
Total For IVC154										0.00	30,000,000	15,000,00
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				100.81214		100.79603				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond				101.46571		101.45040				0.00	62,000,000	31,000,00
Total IVC159 SPOT										0.00	62,000,000	31,000,00
Total For IVC159										0.00	62,000,000	31,000,00
IVC163 On 17/03/2022 Spot Bond				101.92406		101.90764				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2020 Spot Bond				101.48998		101.47563				0.00	54,000,000	27,000,00
Total IVC165 SPOT										0.00	54,000,000	27,000,00
Total For IVC165										0.00	54,000,000	27,000,00
IVC167 On 23/03/2021 Spot Bond				101.44369		101.42926				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond				102.34828		102.32299				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond				100.37678		100.36045				0.00	60,000,000	30,000,00
Total IVC172 SPOT										0.00	60,000,000	30,000,00
Total For IVC172										0.00	60,000,000	30,000,00
IVC174 On 19/11/2020 Spot Bond				100.37157		100.35393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC68U SPOT										0.00	0	
Total For IVC68U										0.00	0	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC80U SPOT										0.00	0	
Total For IVC80U										0.00	0	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC84U SPOT										0.00	0	
Total For IVC84U										0.00	0	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC85U SPOT										0.00	0	
Total For IVC85U										0.00	0	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC91U SPOT										0.00	0	
Total For IVC91U										0.00	0	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC95U SPOT										0.00	0	
Total For IVC95U										0.00	0	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC96U SPOT										0.00	0	
Total For IVC96U										0.00	0	
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC99U SPOT										0.00	0	
Total For IVC99U										0.00	0	
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	
IVF85U On 01/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF85U SPOT										0.00	0	
Total For IVF85U										0.00	0	
IVF86U On 18/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF86U SPOT										0.00	0	
Total For IVF86U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IVZ001 On 18/06/2020 Spot Bond			4.60000	99.79876	4.60000	99.78621			0.00	0	
Total IVZ001 SPOT									0.00	0	
Total For IVZ001									0.00	0	
IVZ002 On 09/07/2020 Spot Bond			4.65000	99.53084	4.65000	99.51822			0.00	0	
Total IVZ002 SPOT									0.00	0	
Total For IVZ002									0.00	0	
IVZ003 On 06/08/2020 Spot Bond			4.70000	99.16996	4.70000	99.15730			0.00	0	
Total IVZ003 SPOT									0.00	0	
Total For IVZ003									0.00	0	
IVZ004 On 16/07/2020 Spot Bond			4.65000	99.44258	4.65000	99.42998			0.00	0	
Total IVZ004 SPOT									0.00	0	
Total For IVZ004									0.00	0	
IVZ005 On 30/07/2020 Spot Bond			4.70000	99.25869	4.70000	99.24600			0.00	0	
Total IVZ005 SPOT									0.00	0	
Total For IVZ005									0.00	0	
IVZ006 On 13/08/2020 Spot Bond			4.70000	99.08139	4.70000	99.06875			0.00	0	
Total IVZ006 SPOT									0.00	0	
Total For IVZ006									0.00	0	
IVZ007 On 20/08/2020 Spot Bond			4.70000	98.99298	4.70000	98.98037			0.00	0	
Total IVZ007 SPOT									0.00	0	
Total For IVZ007									0.00	0	
IVZ008 On 27/08/2020 Spot Bond			4.70000	98.90473	4.70000	98.89214			0.00	0	600,000,00
Total IVZ008 SPOT									0.00	0	600,000,00
Total For IVZ008									0.00	0	600,000,00
IVZ009 On 03/09/2020 Spot Bond			4.90000	98.76690	4.90000	98.75381			0.00	0	
Total IVZ009 SPOT									0.00	0	
Total For IVZ009									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 15/03/2020 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				101.93677		101.91652			0.00	0	
Total JPM002 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond				101.55796		101.53989				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			9.61000	101.88438	9.66000	101.79403				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP010 On 15/09/2020 Spot Bond				99.93236		101.95470				0.00	0	
Total KAP010 SPOT										0.00	0	
Total For KAP010										0.00	0	
KAP012 On 01/12/2022 Spot Bond				100.06768		100.01636				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond				97.08958		97.07002				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond				100.86273		100.84627				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond				97.23835		97.22450				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond				100.18124		100.16418				0.00	60,000,000	30,000,000
Total KAP016 SPOT										0.00	60,000,000	30,000,000
Total For KAP016										0.00	60,000,000	30,000,000
KAP11 On 24/10/2022 Spot Bond				101.51045		101.49300				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KSB009 On 05/08/2020 Spot Bond				101.19966		101.18288				0.00	0	
Total KSB009 SPOT										0.00	0	
Total For KSB009										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.64500	127.44209	8.83000	126.25735				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LB41U SPOT										0.00	0	
Total For LB41U										0.00	0	
LBK15 On 12/10/2021 Spot Bond				98.86869		98.84443				0.00	0	788,423,10
Total LBK15 SPOT										0.00	0	788,423,10
Total For LBK15										0.00	0	788,423,10
LBK18 On 22/03/2022 Spot Bond				92.09784		92.06962				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.09000	105.64519	7.14000	105.52954				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK22 On 04/09/2020 Spot Bond				99.17266		99.14952				0.00	0	
Total LBK22 SPOT										0.00	0	
Total For LBK22										0.00	0	
LBK23 On 05/09/2022 Spot Bond				90.66679		90.64684				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			7.17000	113.03341	7.22000	112.81486				0.00	0	1,442,549,90
Total LBK24 SPOT										0.00	0	1,442,549,90
Total For LBK24										0.00	0	1,442,549,90
LBK26 On 23/03/2021 Spot Bond				95.20715		95.17182				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond				99.55873		99.54141				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			10.97000	98.47753	11.01500	98.21793				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			11.11000	96.46467	11.16000	96.31409				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond				92.57208		92.54177				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK31 On 20/09/2023 Spot Bond				91.79820		91.78476				0.00	0	210,078,30
Total LBK31 SPOT										0.00	0	210,078,30
Total For LBK31										0.00	0	210,078,30
LBK32 On 08/11/2023 Spot Bond				100.60214		100.58408				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond				99.40784		99.39241				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond				94.65938		94.64704				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK36 On 25/06/2020 Spot Bond				101.39370		101.37676				0.00	0	
Total LBK36 SPOT										0.00	0	
Total For LBK36										0.00	0	
LBK37 On 25/06/2024 Spot Bond				94.30102		94.28983				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond				90.49346		90.47607				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			5.76000	103.43984	5.81000	103.41375				0.00	0	
Total LGL04 SPOT										0.00	0	
Total For LGL04										0.00	0	
LGL05 On 12/12/2021 Spot Bond				101.57049		101.55570				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.66000	109.23588	6.71000	109.10479				0.00	0	2,500,000,00
Total LGL06 SPOT										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 For LGL06										0.00	0	2,500,000,00
LGL07 On 04/10/2022 Spot Bond				103.24549		103.22829				0.00	40,000,000	20,000,00
Total LGL07 SPOT										0.00	40,000,000	20,000,00
Total For LGL07										0.00	40,000,000	20,000,00
LGL08 On 28/02/2023 Spot Bond				100.47099		100.45189				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond				100.00618		99.98638				0.00	0	10,000,000,00
Total LGL09 SPOT										0.00	0	10,000,000,00
Total For LGL09										0.00	0	10,000,000,00
LGL10 On 08/10/2025 Spot Bond				99.96288		99.94749				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										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	
LHC17L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC17U SPOT										0.00	0	
Total For LHC17U										0.00	0	
LHC18L On 17/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC18U SPOT										0.00	0	
Total For LHC18U										0.00	0	
LHL26 On 13/11/2020 Spot Bond				100.75873		100.72960				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond				100.66584		100.64077				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond				100.75204		100.72318				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond				99.99969		99.98105				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond				100.93164		100.90846				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond				100.25649		100.23274				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond				100.26248		100.23819				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond				100.33671		100.31972				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond				100.34532		100.32778				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond				100.35177		100.33383				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ18 On 15/06/2020 Spot Bond				99.88182		99.87000				0.00	0	
Total MAQ187 SPOT										0.00	0	
Total For MAQ187										0.00	0	
MBC29 On 02/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000.00
Total MBC29U SPOT										0.00	0	50,000,000.00
Total For MBC29U										0.00	0	50,000,000.00
MBF05 On 28/08/2020 Spot Bond				100.23409		100.21888				0.00	40,000,000	20,000.00
Total MBF057 SPOT										0.00	40,000,000	20,000.00
Total For MBF057										0.00	40,000,000	20,000.00
MBF05 On 21/05/2021 Spot Bond				99.98008		99.96329				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond				99.97472		99.95811				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06: On 07/06/2020 Spot Bond				99.96357		99.95131				0.00	0	
Total MBF062 SPOT										0.00	0	
Total For MBF062										0.00	0	
MBF06: On 07/06/2022 Spot Bond				100.02776		100.01479				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2020 Spot Bond				101.32360		101.30988				0.00	0	
Total MBF064 SPOT										0.00	0	
Total For MBF064										0.00	0	
MBF06: On 30/09/2022 Spot Bond				100.87044		100.85530				0.00	0	20,000,000,00
Total MBF065 SPOT										0.00	0	20,000,000,00
Total For MBF065										0.00	0	20,000,000,00
MBP03: On 02/11/2022 Spot Bond				100.61092		100.59480				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03: On 23/02/2021 Spot Bond				100.36572		100.35012				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04: On 23/02/2023 Spot Bond				100.17995		100.16326				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 13/04/2021 Spot Bond				101.13171		101.11673				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond				100.68700		100.67164				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond				100.69317		100.67765				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond				101.40639		101.39163				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond				101.42547		101.41044				0.00	0	
Total MBP045 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond				99.74193		99.72541				0.00	40,000,000	20,000,00
Total MBP046 SPOT										0.00	40,000,000	20,000,00
Total For MBP046										0.00	40,000,000	20,000,00
MBP04 On 26/02/2024 Spot Bond				100.15693		100.14059				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond				101.40640		101.39164				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond				101.42550		101.41046				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond				100.17317		100.15710				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond				99.90899		99.89573				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MIL03 On 28/08/2023 Spot Bond				120.47356		120.44192				0.00	0	
Total MIL03 SPOT										0.00	0	
Total For MIL03										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			6.66000	104.72311	6.71000	104.66588				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			10.11500	108.19936	10.30000	107.41822				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.71000	111.69231	6.76000	111.56640				0.00	0	1,938,105,00
Total MMIG05 SPOT										0.00	0	1,938,105,00
Total For MMIG05										0.00	0	1,938,105,00
MMIG0 On 19/10/2028 Spot Bond				100.78709		100.76905				0.00	0	5,000,000,00
Total MMIG06 SPOT										0.00	0	5,000,000,00
Total For MMIG06										0.00	0	5,000,000,00
MMIG0 On 18/09/2024 Spot Bond				98.61496		98.60188				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond				97.44953		97.43736				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.18500	105.37000	8.37000	104.40069				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MQB00 On 28/08/2023 Spot Bond				120.60651		120.57466				0.00	0	
Total MQB003 SPOT										0.00	0	
Total For MQB003										0.00	0	
MTN06 On 13/07/2020 Spot Bond				101.30753		101.29282				0.00	0	
Total MTN06 SPOT										0.00	0	
Total For MTN06										0.00	0	
MTN07 On 13/07/2022 Spot Bond				100.91127		100.89367				0.00	40,000,000	20,000,000
Total MTN07 SPOT										0.00	40,000,000	20,000,000
Total For MTN07										0.00	40,000,000	20,000,000
MTN08 On 11/10/2020 Spot Bond				101.44614		101.43119				0.00	0	
Total MTN08 SPOT										0.00	0	
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond				100.64994		100.63248				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond				100.25560		100.23856				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond				99.71531		99.70066				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond				100.61822		100.60355				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond				99.04804		99.03371				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN14 On 10/05/2022 Spot Bond				100.51743		100.50057				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond				100.53088		100.51348				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond				99.09470		99.04380				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond				98.21679		98.16732				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond				98.37428		98.32465				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond				99.95633		99.94163				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond				99.70206		99.68697				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTNC2 On 07/09/2020 Spot Bond				99.96195		99.94915				0.00	0	
Total MTNC21 SPOT										0.00	0	
Total For MTNC21										0.00	0	
MTNC2 On 11/05/2021 Spot Bond				100.56162		100.54339				0.00	220,000,000	110,000,000
Total MTNC22 SPOT										0.00	220,000,000	110,000,000
Total For MTNC22										0.00	220,000,000	110,000,000
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
MWAR0 On 22/02/2021 Spot Bond				100.25633		100.23774				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR0 On 22/11/2021 Spot Bond				100.25260		100.23428				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond				100.25260		100.23428				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				101.62223		101.60738				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond				101.66255		101.64728				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond				101.69491		101.67785				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond				102.05201		102.03023				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond				103.19951		103.17380				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond				101.53313		101.51821				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond				101.84207		101.82307				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond				102.10465		102.08216				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond				102.34608		102.32039				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.60000	104.08055	6.65000	103.94794				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM02 On 29/06/2020 Spot Bond			5.41000	104.42603	5.46000	104.40704				0.00	0	
Total NAM02 SPOT										0.00	0	
Total For NAM02										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.71000	112.82590	6.76000	112.65711				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.08500	110.19242	9.27000	109.27585				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond				100.13742		100.12146				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond				100.84810		100.83204				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond				100.68438		100.66813				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond				100.68495		100.66965				0.00	16,000,000	8,000,000
Total NBG04G SPOT										0.00	16,000,000	8,000,000
Total For NBG04G										0.00	16,000,000	8,000,000
NBG05 On 25/10/2024 Spot Bond				100.69833		100.68267				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK11/ On 28/11/2020 Spot Bond			5.82500	101.60612	5.87500	101.56640				0.00	0	370,000,00
Total NBK11A SPOT										0.00	0	370,000,00
Total For NBK11A										0.00	0	370,000,00
NBK12/ On 19/03/2021 Spot Bond			6.01000	104.52768	6.06000	104.47188				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.96193	9.38000	101.93654				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13/ On 19/03/2024 Spot Bond			6.51000	112.70109	6.56000	112.50521				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14/ On 25/06/2021 Spot Bond			5.32500	108.14607	5.37500	108.07823				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15/ On 11/02/2022 Spot Bond			5.57500	107.86338	5.62500	107.76487				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			7.48500	110.54607	7.67000	109.77263				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			7.68500	111.73477	7.87000	110.79766				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19/ On 01/06/2022 Spot Bond			6.10500	106.63179	6.15500	106.51797				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.68500	112.76092	7.87000	111.79932				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20/ On 25/06/2021 Spot Bond				101.79604		101.78173				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			8.61500	114.51734	8.80000	113.46125				0.00	0	
Total NBK21A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			6.09000	109.40469	6.14000	109.26809				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			8.37500	110.43456	8.56000	109.56758				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.35500	114.59884	8.54000	113.47824				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24/ On 11/02/2022 Spot Bond				100.52065		100.50366				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			6.41000	113.55913	6.46000	113.40918				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25/ On 12/02/2025 Spot Bond				102.56668		102.54642				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	19.61370	100.00000	19.57053				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26/ On 22/04/2026 Spot Bond				102.09767		102.07840				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.66500	112.10905	8.85000	111.18368				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			6.05000	114.62833	6.10000	114.45786				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28/ On 19/11/2020 Spot Bond				100.68000		100.66460				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			8.48500	113.11835	8.67000	112.17203				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.13000	114.13514	6.18000	113.94124				0.00	0	2,500,000.00
Total NBK30A SPOT										0.00	0	2,500,000.00
Total For NBK30A										0.00	0	2,500,000.00
NBK30 On 18/02/2021 Spot Bond				100.67369		100.65679				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31 On 09/11/2023 Spot Bond			6.36000	109.94093	6.41000	109.76184				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond				100.78605		100.76769				0.00	20,000,000	10,000.00
Total NBK31B SPOT										0.00	20,000,000	10,000.00
Total For NBK31B										0.00	20,000,000	10,000.00
NBK34 On 10/05/2021 Spot Bond				100.98867		100.97222				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35 On 10/05/2023 Spot Bond				100.55121		100.53299				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond				102.26813		102.24728				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond				100.87162		100.85478				0.00	60,000,000	30,000.00
Total NBK38B SPOT										0.00	60,000,000	30,000.00
Total For NBK38B										0.00	60,000,000	30,000.00
NBK4 On 28/10/2024 Spot Bond			9.88000	66.08676	10.06500	65.58264				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond				104.31349		104.29100				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond				101.01581		100.99931				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK43I On 20/02/2024 Spot Bond				101.01504		100.99670				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond				100.59997		100.58438				0.00	60,000,000	30,000,000
Total NBK44B SPOT										0.00	60,000,000	30,000,000
Total For NBK44B										0.00	60,000,000	30,000,000
NBK45I On 15/02/2023 Spot Bond				100.69297		100.67608				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond				101.56271		101.54403				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond				100.76241		100.74397				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond				100.58656		100.57093				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond				99.88829		99.87209				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond				99.33352		99.31800				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond				100.41975		100.40367				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond				99.12922		99.11316				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond				99.95721		99.94063				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond				100.30131		100.28369				0.00	0	
Total NBK54B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK54B									0.00	0	
NBKB5 On 01/08/2022 Spot Bond				100.59364		100.57806			0.00	0	
Total NBKB55 SPOT									0.00	0	
Total For NBKB55									0.00	0	
NBKB5 On 01/08/2024 Spot Bond				100.60575		100.58980			0.00	0	
Total NBKB56 SPOT									0.00	0	
Total For NBKB56									0.00	0	
NBKB5 On 01/08/2026 Spot Bond				99.76874		99.75345			0.00	0	
Total NBKB57 SPOT									0.00	0	
Total For NBKB57									0.00	0	
NBKB5 On 01/08/2029 Spot Bond				99.85108		99.83520			0.00	0	
Total NBKB58 SPOT									0.00	0	
Total For NBKB58									0.00	0	
NBKB5 On 24/02/2023 Spot Bond				98.88255		98.86628			0.00	60,000,000	30,000,000
Total NBKB59 SPOT									0.00	60,000,000	30,000,000
Total For NBKB59									0.00	60,000,000	30,000,000
NBKB6 On 24/02/2025 Spot Bond				99.40980		99.39406			0.00	0	
Total NBKB60 SPOT									0.00	0	
Total For NBKB60									0.00	0	
NBKB6 On 24/02/2027 Spot Bond				99.06146		99.04592			0.00	0	
Total NBKB61 SPOT									0.00	0	
Total For NBKB61									0.00	0	
NCLN8 On 20/03/2024 Spot Bond				101.67403		101.65725			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			9.05000	107.27270	9.23500	106.64711			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond				101.66351		101.64688			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			9.08500	106.58879	9.27000	105.96601				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond				101.67403		101.65725				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond				101.69073		101.67373				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond				101.71174		101.69447				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NCLN9 On 20/09/2020 Spot Bond				101.65887		101.64209				0.00	0	
Total NCLN94 SPOT										0.00	0	
Total For NCLN94										0.00	0	
NDAL0 On 18/02/2021 Spot Bond				100.37796		100.36157				0.00	0	
Total NDAL01 SPOT										0.00	0	
Total For NDAL01										0.00	0	
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED01U SPOT										0.00	0	
Total For NED01U										0.00	0	
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED02U SPOT										0.00	0	
Total For NED02U										0.00	0	
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED03U SPOT										0.00	0	
Total For NED03U										0.00	0	
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED04U SPOT										0.00	0	
Total For NED04U										0.00	0	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED05U SPOT										0.00	0	
Total For NED05U										0.00	0	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED06U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NED06U										0.00	0	
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED07U SPOT										0.00	0	
Total For NED07U										0.00	0	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED08U SPOT										0.00	0	
Total For NED08U										0.00	0	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED09U SPOT										0.00	0	
Total For NED09U										0.00	0	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED10U SPOT										0.00	0	
Total For NED10U										0.00	0	
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED11U SPOT										0.00	0	
Total For NED11U										0.00	0	
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED12U SPOT										0.00	0	
Total For NED12U										0.00	0	
NED19 On 01/07/2020 Spot Bond				101.91131		101.89614				0.00	0	
Total NED19 SPOT										0.00	0	
Total For NED19										0.00	0	
NED20 On 01/07/2020 Spot Bond			5.61000	105.22451	5.66000	105.20452				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				103.51533		103.49099				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond				103.54453		103.51898				0.00	633,400	316,70
Total NEDT1B SPOT										0.00	633,400	316,70
Total For NEDT1B										0.00	633,400	316,70
NET53 On 17/04/2021 Spot Bond				101.14301		101.12688				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond				103.25315		103.23301				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL02 On 15/03/2022 Spot Bond				102.21458		102.19316				0.00	0	2,224,550,00
Total NGL02 SPOT										0.00	0	2,224,550,00
Total For NGL02										0.00	0	2,224,550,00
NGL03 On 26/05/2022 Spot Bond				100.22710		100.20374				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond				102.20931		102.18962				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond				98.28877		98.27000				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond				101.16181		101.10878				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond				101.40279		101.38443				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGLT1 On 01/07/2022 Spot Bond				108.08798		108.06426				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond				98.78874		98.76489				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond				98.15280		98.13155				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond				97.67663		97.65582				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond				96.44711		96.42648				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM00 On 25/11/2020 Spot Bond			10.00000	105.97700	10.00000	105.94900				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	100.85563	13.50000	100.81983				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond				100.52749		100.50481				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond				101.21558		101.19334				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond				100.95790		100.93536				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond				100.25277		100.22946				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond				99.79762		99.77699				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 09/09/2020 Spot Bond				99.90810		99.89120				0.00	0	
Total NHM013 SPOT										0.00	0	
Total For NHM013										0.00	0	
NHM01 On 20/11/2021 Spot Bond				100.38178		100.36194				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond				99.80951		99.79007				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond				100.70459		100.68024				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond				100.54544		100.52623				0.00	0	
Total NHM017 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond				100.32899		100.30563				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond				100.33586		100.31182				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.48000	191.49092	5.48000	191.44047				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.72000	176.91630	4.74000	176.63068				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.47500	134.20851	4.48500	134.11862				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.00000	92.93368	5.00000	92.91039				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.47000	95.93135	5.45000	96.15946				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.58000	133.60079	4.59000	133.51098				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			4.97000	131.37108	4.98000	131.28154				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.86000	175.22641	4.88000	174.94319				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			5.57000	166.93585	5.59000	166.66450				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.43500	96.37542	5.41500	96.60495				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NMP20 On 24/07/2020 Spot Bond			5.15500	103.95559	5.20500	103.93394				0.00	0	
Total NMP20N SPOT										0.00	0	
Total For NMP20N										0.00	0	
NN010 On 01/10/2020 Spot Bond				101.28492		101.27031				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				101.43256		101.41828				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				101.31832		101.30790				0.00	0	
Total NN013 SPOT										0.00	0	
Total For NN013										0.00	0	
NN014 On 10/09/2024 Spot Bond				102.79249		102.74600				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN015 On 20/09/2020 Spot Bond				101.55694		101.54380				0.00	0	
Total NN015 SPOT										0.00	0	
Total For NN015										0.00	0	
NN016 On 20/03/2024 Spot Bond				101.05125		101.03820				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond				96.70238		96.79873				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond				120.98686		120.23450				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN022 On 31/10/2025 Spot Bond				100.19318		100.16110				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond				100.32237		100.28840				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				100.19812		100.17978				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond				99.01163		98.98731				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond				99.69528		99.65732				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond				92.58937		98.92849				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond				99.92357		99.94791				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond				100.25632		100.23773				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond				100.54587		100.52350				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond				76.29545		100.67530				0.00	0	
Total NN043 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond				100.57218		100.55124				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond				76.58933		100.15360				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond				100.88478		100.15360				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond				99.89404		99.87865				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN06 On 12/03/2026 Spot Bond				99.88842		99.87221				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										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				108.35281		108.97020				0.00	0	
Total NNF010 SPOT										0.00	0	
Total For NNF010										0.00	0	
NNF02 On 01/08/2022 Spot Bond				78.00205		78.24183				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond				78.00205		78.24183				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				114.83739		113.84630				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond				104.86957		104.68090				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF07 On 20/09/2020 Spot Bond				117.29093		118.01620				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF07 SPOT										0.00	0	
Total For NNF07										0.00	0	
NNF08 On 22/09/2020 Spot Bond				117.14381		117.86780				0.00	0	
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NNF09 On 03/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF09 SPOT										0.00	0	
Total For NNF09										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond				100.18640		100.17305				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond				112.34350		112.31357				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond				100.25037		100.23221				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond				100.25081		100.23262				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond				100.23747		100.22023				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond				100.19767		100.18351				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond				110.68612		110.65715				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond				100.26593		100.24666				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond				100.25641		100.23782				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond				100.21455		100.19918				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond				112.70617		112.67405				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond				100.22017		100.20440				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.76000	113.16969	6.81000	113.03168				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			3.98000	187.63349	3.98000	187.59158				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.25500	117.50777	9.44000	116.29378				0.00	0	500,000,00
Total NRA028 SPOT										0.00	0	500,000,00
Total For NRA028										0.00	0	500,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	12.47652	100.00000	12.44891				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				100.88841		100.87346				0.00	20,000,000	10,000,00
Total NTC19 SPOT										0.00	20,000,000	10,000,00
Total For NTC19										0.00	20,000,000	10,000,00
NTC20 On 27/07/2020 Spot Bond				100.79080		100.77517				0.00	0	
Total NTC20 SPOT										0.00	0	
Total For NTC20										0.00	0	
NTC21 On 24/03/2022 Spot Bond				102.29809		102.28243				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond				100.74260		100.72651				0.00	0	
Total NTC22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond				101.10825		101.09058				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond				101.74744		101.73231				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond				100.17738		100.16408				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond				100.02065		100.00633				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond				99.90370		99.88968				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond				99.90231		99.88810				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond				101.72934		101.71485				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
OMI01 On 22/11/2022 Spot Bond				99.71552		99.69654				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.41000	108.67511	6.46000	108.56947				0.00	0	1,500,000,00
Total OML06 SPOT										0.00	0	1,500,000,00
Total For OML06										0.00	0	1,500,000,00
OML07 On 19/03/2025 Spot Bond			9.55500	107.57133	9.74000	106.82543				0.00	0	1,630,000,00
Total OML07 SPOT										0.00	0	1,630,000,00
Total For OML07										0.00	0	1,630,000,00
OML08 On 14/09/2020 Spot Bond				100.19802		100.18491				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML08 SPOT										0.00	0	
Total For OML08										0.00	0	
OML09 On 14/09/2022 Spot Bond			6.71000	111.14014	6.76000	111.01040				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			9.10500	111.76918	9.29000	110.93959				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				96.83912		96.82695				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	
Total For PBKJ1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PBKS11 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKS1U SPOT										0.00	0	
Total For PBKS1U										0.00	0	
PBKX11 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKX1U SPOT										0.00	0	
Total For PBKX1U										0.00	0	
PBLS11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBL1U SPOT										0.00	0	
Total For PBL1U										0.00	0	
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLT1U SPOT										0.00	0	
Total For PBLT1U										0.00	0	
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUC1U SPOT										0.00	0	
Total For PBUC1U										0.00	0	
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUJ1U SPOT										0.00	0	
Total For PBUJ1U										0.00	0	
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBVJ1U SPOT										0.00	0	
Total For PBVJ1U										0.00	0	
PEP01 On 10/03/2023 Spot Bond				99.92839		99.91387				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond				99.92634		99.91141				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	105.97700	10.00000	105.94900				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM38 On 12/06/2020 Spot Bond				99.89444		99.87910				0.00	0	
Total PMM38 SPOT										0.00	0	
Total For PMM38										0.00	0	
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PMM46U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For PMM46U									0.00	0	
PMM51 On 28/02/2022 Spot Bond				100.13912		100.12082			0.00	0	
Total PMM51 SPOT									0.00	0	
Total For PMM51									0.00	0	
PMM53 On 08/10/2021 Spot Bond				101.29420		101.27808			0.00	0	
Total PMM53 SPOT									0.00	0	
Total For PMM53									0.00	0	
PMM54 On 07/05/2021 Spot Bond				100.58819		100.57118			0.00	48,000,000	24,000,00
Total PMM54 SPOT									0.00	48,000,000	24,000,00
Total For PMM54									0.00	48,000,000	24,000,00
PMM55 On 28/08/2021 Spot Bond				100.13479		100.11703			0.00	0	
Total PMM55 SPOT									0.00	0	
Total For PMM55									0.00	0	
PRE2A On 20/02/2022 Spot Bond				100.33669		100.31970			0.00	0	
Total PRE2A2 SPOT									0.00	0	
Total For PRE2A2									0.00	0	
PRE2A On 20/02/2022 Spot Bond				100.35174		100.33380			0.00	0	
Total PRE2A3 SPOT									0.00	0	
Total For PRE2A3									0.00	0	
PRE2B On 20/02/2022 Spot Bond				100.38180		100.36196			0.00	0	
Total PRE2B1 SPOT									0.00	0	
Total For PRE2B1									0.00	0	
PRE2C On 20/02/2022 Spot Bond				100.38609		100.36598			0.00	0	
Total PRE2C1 SPOT									0.00	0	
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond				100.39038		100.36999			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.30500	121.17098	7.49000	120.10810			661,101,091,706,000.00	3,923,490,909,200	1,895,705,570,00
Total R186 SPOT									1,101,091,706,000.00	923,490,909,200	395,705,570,00
Total For R186									1,101,091,706,000.00	923,490,909,200	395,705,570,00
R197 On 07/12/2023 Spot Bond			2.78000	305.10928	2.78000	305.05098			460,726,903,560,000.00	165,729,102,000	111,998,882,70
Total R197 SPOT									1,726,903,560,000.00	165,729,102,000	111,998,882,70
Total For R197									1,726,903,560,000.00	165,729,102,000	111,998,882,70
R202 On 07/12/2033 Spot Bond			4.48000	212.44897	4.48000	212.39865			154,077,582,400,000.00	34,392,317,500	169,645,857,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total R202 SPOT									4,077,582,400,000.00	34,392,317,500	169,645,857,700
Total For R202									4,077,582,400,000.00	34,392,317,500	169,645,857,700
R2023 On 28/02/2023 Spot Bond			5.11000	108.70044	5.16000	108.55419			600,150,941,291,000.00	1,683,004,098,100	945,063,804,000
Total R2023 SPOT									10,150,941,291,000.00	683,004,098,100	345,063,804,000
Total For R2023									10,150,941,291,000.00	683,004,098,100	345,063,804,000
R2030 On 31/01/2030 Spot Bond			8.72000	98.11626	8.76500	97.81283			577,338,420,432,000.00	3,047,859,910,600	1,581,335,070,200
Total R2030 SPOT									7,338,420,432,000.00	047,859,910,600	581,335,070,200
Total For R2030									7,338,420,432,000.00	047,859,910,600	581,335,070,200
R2032 On 31/03/2032 Spot Bond			9.58000	92.17586	9.58500	92.11962			593,538,127,854,000.00	583,876,631,300	762,761,874,800
Total R2032 SPOT									13,538,127,854,000.00	583,876,631,300	762,761,874,800
Total For R2032									13,538,127,854,000.00	583,876,631,300	762,761,874,800
R2035 On 28/02/2035 Spot Bond			10.27500	91.81041	10.27500	91.78554			775,967,677,250,000.00	2,216,639,190,000	1,593,072,188,300
Total R2035 SPOT									5,967,677,250,000.00	216,639,190,000	593,072,188,300
Total For R2035									5,967,677,250,000.00	216,639,190,000	593,072,188,300
R2037 On 31/01/2037 Spot Bond			10.55000	86.99439	10.56500	86.86767			730,096,553,820,000.00	1,680,577,872,400	1,188,530,327,900
Total R2037 SPOT									10,096,553,820,000.00	680,577,872,400	188,530,327,900
Total For R2037									10,096,553,820,000.00	680,577,872,400	188,530,327,900
R2040 On 31/01/2040 Spot Bond			10.77000	88.74673	10.79000	88.57806			102,239,163,523,000.00	195,193,979,900	656,211,934,200
Total R2040 SPOT									12,239,163,523,000.00	195,193,979,900	656,211,934,200
Total For R2040									12,239,163,523,000.00	195,193,979,900	656,211,934,200
R2044 On 31/01/2044 Spot Bond			10.84000	85.31111	10.86500	85.10691			563,331,633,920,000.00	974,477,088,000	1,166,758,400,000
Total R2044 SPOT									13,331,633,920,000.00	974,477,088,000	166,758,400,000
Total For R2044									13,331,633,920,000.00	974,477,088,000	166,758,400,000
R2048 On 28/02/2048 Spot Bond			10.80000	84.33391	10.82000	84.16279			022,261,605,680,000.00	2,316,876,074,600	2,549,379,734,700
Total R2048 SPOT									22,261,605,680,000.00	316,876,074,600	549,379,734,700
Total For R2048									22,261,605,680,000.00	316,876,074,600	549,379,734,700
R208 On 31/03/2021 Spot Bond			3.50000	103.81416	3.52500	103.78375			929,420,003,700,000.00	551,262,858,200	569,256,184,500
Total R208 SPOT									19,420,003,700,000.00	551,262,858,200	569,256,184,500
Total For R208									19,420,003,700,000.00	551,262,858,200	569,256,184,500
R209 On 31/03/2036 Spot Bond			10.23500	70.20115	10.25500	70.06323			583,045,896,904,000.00	1,522,525,246,400	1,185,572,929,600
Total R209 SPOT									13,045,896,904,000.00	522,525,246,400	185,572,929,600
Total For R209									13,045,896,904,000.00	522,525,246,400	185,572,929,600
R210 On 31/03/2028 Spot Bond			4.01000	185.77868	4.03000	185.48050			50,665,924,539,000.00	12,634,893,900	56,150,200,500
Total R210 SPOT									10,665,924,539,000.00	12,634,893,900	56,150,200,500
Total For R210									10,665,924,539,000.00	12,634,893,900	56,150,200,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R212 On 31/01/2022 Spot Bond			2.38000	167.06808	2.38000	167.03788			2,334,604,594,000.00	980,926,300	39,354,854,00
Total R212 SPOT									2,334,604,594,000.00	980,926,300	39,354,854,00
Total For R212									2,334,604,594,000.00	980,926,300	39,354,854,00
R213 On 28/02/2031 Spot Bond			9.18000	87.14776	9.22500	86.85404			358,069,201,712,000.00	1,128,329,978,400	645,048,662,40
Total R213 SPOT									358,069,201,712,000.00	1,128,329,978,400	645,048,662,40
Total For R213									358,069,201,712,000.00	1,128,329,978,400	645,048,662,40
R214 On 28/02/2041 Spot Bond			10.62000	67.44486	10.64500	67.27665			950,676,261,194,000.00	748,651,248,700	934,521,153,40
Total R214 SPOT									950,676,261,194,000.00	748,651,248,700	934,521,153,40
Total For R214									950,676,261,194,000.00	748,651,248,700	934,521,153,40
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC001U SPOT									0.00	0	
Total For RC001U									0.00	0	
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC002U SPOT									0.00	0	
Total For RC002U									0.00	0	
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC003U SPOT									0.00	0	
Total For RC003U									0.00	0	
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC004U SPOT									0.00	0	
Total For RC004U									0.00	0	
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC005U SPOT									0.00	0	
Total For RC005U									0.00	0	
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC006U SPOT									0.00	0	
Total For RC006U									0.00	0	
RC007 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC007U SPOT									0.00	0	
Total For RC007U									0.00	0	
RC008 On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC008U SPOT									0.00	0	
Total For RC008U									0.00	0	
RC009 On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC009U SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	
RC020 On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC020U SPOT										0.00	0	
Total For RC020U										0.00	0	
RC021 On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC021U SPOT										0.00	0	
Total For RC021U										0.00	0	
RC022 On 21/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC022U SPOT										0.00	0	
Total For RC022U										0.00	0	
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF02U SPOT										0.00	0	
Total For RDF02U										0.00	0	
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF06U SPOT										0.00	0	
Total For RDF06U										0.00	0	
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF07U SPOT										0.00	0	
Total For RDF07U										0.00	0	
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDF08U SPOT										0.00	0	
Total For RDF08U										0.00	0	
RDF09I 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	
RDF10I 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	
RDF11I 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	
RDF12I 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	
RDF13I 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	
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF14U SPOT										0.00	0	
Total For RDF14U										0.00	0	
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF15U SPOT										0.00	0	
Total For RDF15U										0.00	0	
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF16U SPOT										0.00	0	
Total For RDF16U										0.00	0	
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF17U SPOT										0.00	0	
Total For RDF17U										0.00	0	
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF18U SPOT										0.00	0	
Total For RDF18U										0.00	0	
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF19U SPOT										0.00	0	
Total For RDF19U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
RDF27I On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF27U SPOT										0.00	0	
Total For RDF27U										0.00	0	
RDFB0 On 30/09/2021 Spot Bond				102.37869		102.36318				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond				100.01514		100.02969				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond				102.22720		102.21118				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond				100.96414		100.94662				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond				99.56760		99.55235				0.00	31,800,000	15,900,00
Total RDFB13 SPOT										0.00	31,800,000	15,900,00
Total For RDFB13										0.00	31,800,000	15,900,00
RDFB1 On 12/03/2023 Spot Bond				98.81029		98.79559				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond				100.31540		100.30099				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond				99.78366		99.76653				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond				99.99379		99.97710				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond				99.71169		99.69509				0.00	0	
Total RDFB18 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond				101.32362		101.30861				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond				101.52526		101.50974				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond				101.57574		101.55952				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond				101.45206		101.43559				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond				100.31497		100.29818				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond				99.87395		99.85660				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond				100.32997		100.31203				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total RDFC48 SPOT										0.00	0	
Total For RDFC48										0.00	0	
RDFC4 On 29/07/2020 Spot Bond				100.66234		100.64725				0.00	0	
Total RDFC49 SPOT										0.00	0	
Total For RDFC49										0.00	0	
RDFC5 On 16/11/2020 Spot Bond				100.36741		100.35159				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
REB18 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total REB18U SPOT										0.00	0	
Total For REB18U										0.00	0	
RED12 On 12/04/2021 Spot Bond				101.67771		101.65206				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED20 On 05/07/2020 Spot Bond				102.12519		102.09557				0.00	0	
Total RED205 SPOT										0.00	0	
Total For RED205										0.00	0	
RED30 On 16/09/2021 Spot Bond				102.49767		102.47426				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond				99.99981		99.97640				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond				105.30453		105.28658				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond				106.50226		106.47790				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond				101.55946		101.52965				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond				101.73811		101.70459				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RED80 On 06/04/2021 Spot Bond				101.96243		101.93558				0.00	0	
Total RED801 SPOT										0.00	0	
Total For RED801										0.00	0	
RED90 On 28/07/2022 Spot Bond				104.48829		104.45478				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				100.43239		100.41449				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES38 On 01/08/2020 Spot Bond				100.63968		100.62204				0.00	0	
Total RES38 SPOT										0.00	0	
Total For RES38										0.00	0	
RES40 On 13/10/2022 Spot Bond				101.21220		101.19565				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond				98.12563		98.07441				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES42U SPOT										0.00	0	
Total For RES42U										0.00	0	
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES44U SPOT										0.00	0	
Total For RES44U										0.00	0	
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES46U SPOT										0.00	0	
Total For RES46U										0.00	0	
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES47U SPOT										0.00	0	
Total For RES47U										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.90000	104.64217	5.95000	104.58204				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.76000	108.34683	6.81000	108.16517				0.00	0	179,077,9€
Total RW23 SPOT										0.00	0	179,077,9€
Total For RW23										0.00	0	179,077,9€
RW28 On 10/12/2028 Spot Bond			11.05000	95.49458	11.09500	95.22985				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.97700	10.00000	105.94900				0.00	0	
Total SBK12/R157 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBK12/R157										0.00	0	
SBK18 On 24/10/2020 Spot Bond				100.94237		100.92413				0.00	20,000,000	10,000,00
Total SBK18 SPOT										0.00	20,000,000	10,000,00
Total For SBK18										0.00	20,000,000	10,000,00
SBK23 On 28/05/2022 Spot Bond			6.38000	109.73342	6.43000	109.61743				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				101.28268		101.26233				0.00	0	
Total SBK24 SPOT										0.00	0	
Total For SBK24										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond				101.41120		101.38917				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			6.18000	106.52364	6.23000	106.46138				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond				100.68193		100.66555				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond				102.17486		102.16013				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			5.26000	109.54243	5.31000	109.47446				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.11500	114.58933	7.30000	113.61240				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond				103.20511		103.18303				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.04000	116.34184	6.09000	116.14552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.25000	104.77931	7.43500	103.85518				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.63000	111.36244	7.81500	110.28355				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.24500	116.43009	6.43000	115.66693				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.46500	113.57721	6.65000	112.78137				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.75000	109.56229	8.79500	109.23597				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			5.07000	105.32367	5.12000	105.23805				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS40 On 12/11/2020 Spot Bond				100.89649		100.87749				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.50000	110.72329	5.55000	110.58728				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.80000	117.89084	6.98500	116.95789				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.72500	117.95394	7.91000	116.79318				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond				100.95706		100.93804				0.00	8,000,000	4,000,000
Total SBS45 SPOT										0.00	8,000,000	4,000,000
Total For SBS45										0.00	8,000,000	4,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS46 On 15/02/2023 Spot Bond			5.56000	115.80848	5.61000	115.65770				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond				101.58851		101.55808				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond				101.11108		101.09488				0.00	40,000,000	20,000,00
Total SBS49 SPOT										0.00	40,000,000	20,000,00
Total For SBS49										0.00	40,000,000	20,000,00
SBS50 On 31/01/2022 Spot Bond			5.15000	110.00228	5.20000	109.90488				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.94500	115.78261	6.13000	115.12079				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond				100.09836		100.08107				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond				102.33905		102.31932				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS54 On 12/06/2020 Spot Bond				99.92284		99.91155				0.00	0	
Total SBS54 SPOT										0.00	0	
Total For SBS54										0.00	0	
SBS55 On 12/06/2022 Spot Bond				100.41347		100.39911				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.33500	106.66496	5.38500	106.55091				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond				100.57336		100.55786				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond				100.60964		100.59325				0.00	0	
Total SBS58 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS58										0.00	0	
SBS59 On 09/10/2020 Spot Bond				101.34565		101.33181				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond				101.73502		101.71882				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond				100.02462		100.00888				0.00	7,602,000,000	1,900,500,000
Total SBS62 SPOT										0.00	7,602,000,000	1,900,500,000
Total For SBS62										0.00	7,602,000,000	1,900,500,000
SBS63 On 31/01/2026 Spot Bond				100.55910		100.54286				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond				99.28873		99.27318				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond				98.87002		98.85450				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond				101.03865		101.02363				0.00	60,000,000	30,000,000
Total SBS66 SPOT										0.00	60,000,000	30,000,000
Total For SBS66										0.00	60,000,000	30,000,000
SBS67 On 26/06/2029 Spot Bond				100.13901		100.12447				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond				99.01895		99.00366				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond				100.01431		100.02911				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.91000	294.29375	3.91000	294.22858				0.00	0	3,000,000
Total SBSI11 SPOT										0.00	0	3,000,000
Total For SBSI11										0.00	0	3,000,000
SBSI14 On 07/12/2033 Spot Bond			5.61000	188.95427	5.61000	188.90385				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond				104.91960		104.89465				0.00	5,729,800	2,864,900
Total SBT101 SPOT										0.00	5,729,800	2,864,900
Total For SBT101										0.00	5,729,800	2,864,900
SBT102 On 30/09/2022 Spot Bond				103.52620		103.49972				0.00	2,108,800	1,054,400
Total SBT102 SPOT										0.00	2,108,800	1,054,400
Total For SBT102										0.00	2,108,800	1,054,400
SBT103 On 31/03/2024 Spot Bond				98.08146		98.05977				0.00	0	0
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT201 On 13/02/2023 Spot Bond				100.43643		100.41504				0.00	0	0
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond				96.09139		96.07691				0.00	0	0
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.21000	109.74184	7.26000	109.55957				0.00	0	0
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond				101.03258		101.01405				0.00	0	0
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond				94.43030		94.41811				0.00	0	0
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SGI004 On 20/01/2021 Spot Bond				101.72695		101.69999				0.00	0	0
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond				101.73518		101.70826				0.00	0	0
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond				99.62881		99.60336				0.00	0	0
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	105.97700	10.00000	105.94900				0.00	0	
Total SHS11U/JIBAR SPOT										0.00	0	
Total For SHS11U/JIBAR										0.00	0	
SLI4 On 15/08/2021 Spot Bond				101.29287		101.27551				0.00	20,000,000	10,000,000
Total SLI4 SPOT										0.00	20,000,000	10,000,000
Total For SLI4										0.00	20,000,000	10,000,000
SLRA2 On 15/08/2021 Spot Bond				100.47324		100.45489				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond				100.43722		100.42012				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond				100.46024		100.44252				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond				100.75516		100.73828				0.00	54,000,000	27,000,000
Total SLRA5 SPOT										0.00	54,000,000	27,000,000
Total For SLRA5										0.00	54,000,000	27,000,000
SLRB2 On 15/08/2021 Spot Bond				100.48737		100.46834				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond				100.48845		100.46937				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond				100.49134		100.47213				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond				100.46312		100.44526				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond				100.53932		100.51779				0.00	0	
Total SLRC2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SLRC2									0.00	0	
SLRC3 On 15/11/2020 Spot Bond				100.51273		100.49248			0.00	0	
Total SLRC3 SPOT									0.00	0	
Total For SLRC3									0.00	0	
SLRC4 On 15/11/2022 Spot Bond				100.52523		100.50439			0.00	0	
Total SLRC4 SPOT									0.00	0	
Total For SLRC4									0.00	0	
SLRC5 On 15/08/2022 Spot Bond				99.42394		99.40636			0.00	0	
Total SLRC5 SPOT									0.00	0	
Total For SLRC5									0.00	0	
SNT02 On 12/04/2021 Spot Bond				102.10520		102.08895			0.00	0	
Total SNT02 SPOT									0.00	0	
Total For SNT02									0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.04000	113.74903	7.09000	113.59068			0.00	0	4,050,000,00
Total SNT03 SPOT									0.00	0	4,050,000,00
Total For SNT03									0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond				101.79952		101.78199			0.00	0	
Total SNT04 SPOT									0.00	0	
Total For SNT04									0.00	0	
SOLB0 On 12/08/2022 Spot Bond				91.84767		91.82700			0.00	0	500,000,00
Total SOLB01 SPOT									0.00	0	500,000,00
Total For SOLB01									0.00	0	500,000,00
SPDA1 On 21/08/2021 Spot Bond				100.58706		100.56966			0.00	10,000,000	5,000,00
Total SPDA10 SPOT									0.00	10,000,000	5,000,00
Total For SPDA10									0.00	10,000,000	5,000,00
SPDA1 On 21/08/2020 Spot Bond				100.36769		100.35147			0.00	38,000,000	19,000,00
Total SPDA11 SPOT									0.00	38,000,000	19,000,00
Total For SPDA11									0.00	38,000,000	19,000,00
SPDA1 On 21/08/2022 Spot Bond				101.17473		101.15756			0.00	0	
Total SPDA12 SPOT									0.00	0	
Total For SPDA12									0.00	0	
SPDA1 On 21/08/2024 Spot Bond				100.29169		100.27473			0.00	0	
Total SPDA13 SPOT									0.00	0	
Total For SPDA13									0.00	0	
SPDA8 On 21/08/2021 Spot Bond				100.30321		100.28561			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond				101.58767		101.57027				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond				99.85116		101.86024				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond				101.92136		101.90649				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond				101.82993		101.81440				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond				100.97831		100.96261				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond				101.05295		101.03660				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond				100.69422		100.67853				0.00	0	
Total SPGC01 SPOT										0.00	0	
Total For SPGC01										0.00	0	
SS039 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	
SS044 On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS044U SPOT										0.00	0	
Total For SS044U										0.00	0	
SS046 On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS046U SPOT										0.00	0	
Total For SS046U										0.00	0	
SS051 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS052U SPOT										0.00	0	
Total For SS052U										0.00	0	
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS053U SPOT										0.00	0	
Total For SS053U										0.00	0	
SS054L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS054U SPOT										0.00	0	
Total For SS054U										0.00	0	
SS055L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS055U SPOT										0.00	0	
Total For SS055U										0.00	0	
SS056L On 13/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS056U SPOT										0.00	0	
Total For SS056U										0.00	0	
SS057L On 22/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS057U SPOT										0.00	0	
Total For SS057U										0.00	0	
SSA07 On 15/05/2023 Spot Bond				100.51550		100.49573				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.77500	101.97591	5.82500	101.92011				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.77500	101.97591	5.82500	101.92011				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			5.13500	130.44064	5.14500	130.35121				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.80500	113.07859	8.99000	112.10395				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			11.05000	76.73074	11.09500	76.47924				0.00	0	
Total SSN021 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond				96.03500		96.02142				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 02/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN034 SPOT										0.00	0	
Total For SSN034										0.00	0	
SSN03: On 17/11/2020 Spot Bond				100.41347		100.39508				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN03: On 01/06/2021 Spot Bond				100.07343		100.02072				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03: On 26/01/2021 Spot Bond			9.55000	103.41441	9.55000	103.38791				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04: On 13/10/2023 Spot Bond				101.22633		101.20950				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.51000	111.16208	6.56000	110.98514				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.27000	98.50322	5.25000	98.73956				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond				98.97782		98.96134				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond				100.77503		100.75617				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond				101.25449		101.23772				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			3.81000	295.23210	3.81000	295.16752				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/09/2020 Spot Bond				101.40363		101.38920				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN051 On 26/10/2020 Spot Bond				100.75316		100.73799				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN052 On 26/10/2022 Spot Bond				100.75710		100.73989				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond				100.64812		100.63083				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN057 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	
SSN058 On 05/10/2022 Spot Bond				101.22880		101.21440				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			5.23000	170.84851	5.25000	170.57157				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			4.52000	133.94766	4.53000	133.85780				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.47000	95.93135	5.45000	96.15946				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			5.00000	92.93368	5.00000	92.91039				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06! On 31/03/2028 Spot Bond			5.19000	171.31571	5.21000	171.03808				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06! On 14/05/2028 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN066 SPOT										0.00	0	
Total For SSN066										0.00	0	
SSN06! On 28/05/2023 Spot Bond				100.14093		100.12241				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06! On 28/05/2023 Spot Bond				100.13856		100.12034				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07! On 28/02/2022 Spot Bond				100.13267		100.11517				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07! On 15/06/2023 Spot Bond				99.84604		101.90179				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07! On 15/06/2023 Spot Bond				99.84982		101.87118				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07! On 15/06/2028 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07! On 15/06/2023 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07! On 19/06/2023 Spot Bond				101.86183		101.84549				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07! On 13/07/2023 Spot Bond				101.24473		101.22755				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07! On 31/07/2021 Spot Bond				87.59100		87.56100				0.00	0	
Total SSN079 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN079										0.00	0	
SSN08: On 16/08/2020 Spot Bond				103.52882		103.51239				0.00	0	
Total SSN080 SPOT										0.00	0	
Total For SSN080										0.00	0	
SSN08: On 27/08/2024 Spot Bond				100.16493		100.14607				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond				99.88543		99.86882				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond				100.64604		100.62827				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.35500	193.96919	5.35500	193.91871				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 23/01/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08: On 23/01/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08: On 21/12/2026 Spot Bond				100.20804		100.19349				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond				100.67987		100.66376				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond				100.66968		100.65379				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond				100.05753		100.04166				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond				100.06059		100.01069				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond				99.95350		99.93786				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.38500	94.08028	9.43000	93.79159				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond				100.12189		100.10575				0.00	0	1,500,000,00
Total SSN101 SPOT										0.00	0	1,500,000,00
Total For SSN101										0.00	0	1,500,000,00
SZ25 On 30/09/2025 Spot Bond			8.32500	104.45604	8.51000	103.63974				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T13A11 On 21/08/2020 Spot Bond				100.57918		100.56415				0.00	0	
Total T13A11 SPOT										0.00	0	
Total For T13A11										0.00	0	
T13A12 On 21/08/2020 Spot Bond			5.65500	103.97461	5.70500	103.94773				0.00	0	
Total T13A12 SPOT										0.00	0	
Total For T13A12										0.00	0	
T13A15 On 21/08/2020 Spot Bond				100.30720		100.28934				0.00	0	
Total T13A15 SPOT										0.00	0	
Total For T13A15										0.00	0	
T13A16 On 21/08/2020 Spot Bond			5.75500	103.89366	5.80500	103.86651				0.00	0	
Total T13A16 SPOT										0.00	0	
Total For T13A16										0.00	0	
T13A19 On 21/08/2020 Spot Bond				100.30873		100.29063				0.00	0	
Total T13A19 SPOT										0.00	0	
Total For T13A19										0.00	0	
T13A20 On 21/08/2020 Spot Bond			5.70500	103.62288	5.75500	103.59594				0.00	0	
Total T13A20 SPOT										0.00	0	
Total For T13A20										0.00	0	
T13A21 On 21/08/2020 Spot Bond				100.32173		100.30593				0.00	6,186,808	3,093,40
Total T13A21 SPOT										0.00	6,186,808	3,093,40
Total For T13A21										0.00	6,186,808	3,093,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T14A11 On 21/11/2021 Spot Bond				100.30457		100.28674				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	101.17288	8.55000	101.14986				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond				100.06767		100.05129				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond				100.26981		100.25431				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2020 Spot Bond				100.26968		100.25419				0.00	0	
Total T16OM1 SPOT										0.00	0	
Total For T16OM1										0.00	0	
TFS13€ On 06/07/2020 Spot Bond				101.39550		101.38244				0.00	0	
Total TFS136 SPOT										0.00	0	
Total For TFS136										0.00	0	
TFS142 On 28/10/2021 Spot Bond				100.80256		100.78582				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond				101.17863		101.16285				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond				101.21478		101.20055				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS148 On 12/10/2022 Spot Bond				101.86561		101.85038				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond				100.66524		100.64954				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond				100.05841		100.00904				0.00	0	
Total TFS151 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS151										0.00	0	
TFS151 On 06/07/2021 Spot Bond				101.09550		101.08072				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond				100.90849		100.89359				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond				99.54537		99.53194				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond				100.20416		100.19111				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond				100.37226		100.35617				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond				101.29299		101.27881				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond				99.40755		99.39444				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond				100.13905		100.12308				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond				99.61113		99.59514				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond				100.71110		100.69627				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond				100.77623		100.76094				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH13A' On 21/08/2020 Spot Bond				100.33599		100.31856				0.00	0	
Total TH13A3 SPOT										0.00	0	
Total For TH13A3										0.00	0	
TH13A' On 21/08/2020 Spot Bond			6.07500	103.33568	6.12500	103.30780				0.00	0	
Total TH13A4 SPOT										0.00	0	
Total For TH13A4										0.00	0	
TH13A' On 21/08/2020 Spot Bond				100.54723		100.53234				0.00	0	
Total TH13A7 SPOT										0.00	0	
Total For TH13A7										0.00	0	
TH13A' On 21/08/2020 Spot Bond			4.89000	103.74478	4.94000	103.72006				0.00	0	
Total TH13A8 SPOT										0.00	0	
Total For TH13A8										0.00	0	
TH13B' On 21/08/2020 Spot Bond				100.32287		100.30382				0.00	0	
Total TH13B1 SPOT										0.00	0	
Total For TH13B1										0.00	0	
TH13B' On 21/08/2020 Spot Bond				100.32328		100.30420				0.00	0	
Total TH13B2 SPOT										0.00	0	
Total For TH13B2										0.00	0	
TH13B' On 21/08/2020 Spot Bond				100.33499		100.31513				0.00	0	
Total TH13B3 SPOT										0.00	0	
Total For TH13B3										0.00	0	
TH13B' On 21/08/2020 Spot Bond				100.32118		100.30237				0.00	0	
Total TH13B4 SPOT										0.00	0	
Total For TH13B4										0.00	0	
TH13B' On 21/08/2020 Spot Bond				100.32166		100.30269				0.00	0	
Total TH13B5 SPOT										0.00	0	
Total For TH13B5										0.00	0	
TH13C' On 21/08/2020 Spot Bond				100.35113		100.33018				0.00	0	
Total TH13C1 SPOT										0.00	0	
Total For TH13C1										0.00	0	
TH13C' On 21/08/2020 Spot Bond				100.35435		100.33319				0.00	0	
Total TH13C2 SPOT										0.00	0	
Total For TH13C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH13C: On 21/08/2020 Spot Bond				100.35516		100.33395				0.00	0	
Total TH13C3 SPOT										0.00	0	
Total For TH13C3										0.00	0	
TH13C: On 21/08/2020 Spot Bond				100.36322		100.34147				0.00	0	
Total TH13C4 SPOT										0.00	0	
Total For TH13C4										0.00	0	
TH13C: On 21/08/2020 Spot Bond				100.37330		100.35087				0.00	0	
Total TH13C5 SPOT										0.00	0	
Total For TH13C5										0.00	0	
TH13D: On 21/08/2020 Spot Bond				100.48376		100.45391				0.00	0	
Total TH13D1 SPOT										0.00	0	
Total For TH13D1										0.00	0	
TH13D: On 21/08/2020 Spot Bond				100.48376		100.45391				0.00	0	
Total TH13D2 SPOT										0.00	0	
Total For TH13D2										0.00	0	
TH13D: On 21/08/2020 Spot Bond				100.49577		100.46511				0.00	0	
Total TH13D3 SPOT										0.00	0	
Total For TH13D3										0.00	0	
TH13D: On 21/08/2020 Spot Bond				100.48976		100.45951				0.00	0	
Total TH13D4 SPOT										0.00	0	
Total For TH13D4										0.00	0	
TH13D: On 21/08/2020 Spot Bond				100.49176		100.46138				0.00	0	
Total TH13D5 SPOT										0.00	0	
Total For TH13D5										0.00	0	
TH14A: On 21/11/2021 Spot Bond				100.31022		100.29201				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A: On 21/11/2021 Spot Bond			5.50500	106.76301	5.55500	106.67491				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A: On 21/11/2021 Spot Bond				101.23463		101.21799				0.00	36,000,000	18,000,000
Total TH14A7 SPOT										0.00	36,000,000	18,000,000
Total For TH14A7										0.00	36,000,000	18,000,000
TH14A: On 21/11/2021 Spot Bond			5.66500	105.46843	5.71500	105.38078				0.00	0	
Total TH14A8 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond				100.33481		100.31494				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond				100.60183		100.58319				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond				100.31788		100.29915				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond				101.04983		101.02962				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond				101.18285		101.16338				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond				100.34205		100.32170				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond				100.47518		100.44587				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond				102.23030		102.20405				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond				101.82225		101.79622				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2020 Spot Bond				100.30623		100.28929				0.00	10,000,000	5,000,00
Total TH15A1 SPOT										0.00	10,000,000	5,000,00
Total For TH15A1										0.00	10,000,000	5,000,00
TH15A On 21/11/2022 Spot Bond				100.28459		100.26703				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	100.39152	9.82000	100.36537				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A3 On 21/11/2020 Spot Bond				100.40053		100.38431				0.00	17,800,000	8,900,000
Total TH15A4 SPOT										0.00	17,800,000	8,900,000
Total For TH15A4										0.00	17,800,000	8,900,000
TH15A4 On 21/11/2022 Spot Bond				100.14504		100.12760				0.00	0	0
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2020 Spot Bond				100.28678		100.27014				0.00	0	0
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A7 On 21/11/2022 Spot Bond				100.29089		100.27398				0.00	0	0
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond				100.30947		100.29132				0.00	0	0
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond				100.76374		100.74593				0.00	0	0
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond				100.87553		100.85800				0.00	0	0
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond				100.32844		100.30901				0.00	0	0
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond				101.00627		100.98741				0.00	0	0
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond				100.31876		100.29998				0.00	0	0
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond				102.09758		102.07071				0.00	0	0
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D On 21/11/2022 Spot Bond				100.97609		100.95029				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond				100.40451		100.37997				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond				100.28481		100.26831				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond				100.29250		100.27548				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	102.42748	8.49000	102.40409				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16B On 21/08/2024 Spot Bond				100.30220		100.28453				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16C On 21/08/2024 Spot Bond				100.31471		100.29620				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16D On 21/08/2024 Spot Bond				100.40127		100.37695				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	105.97700	10.00000	105.94900				0.00	0	
Total TL20/R207 SPOT										0.00	0	
Total For TL20/R207										0.00	0	
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TL21U SPOT										0.00	0	
Total For TL21U										0.00	0	
TL22 On 04/03/2021 Spot Bond				100.01378		100.00003				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond				99.87394		99.85938				0.00	0	
Total TL23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			6.28000	107.95075	6.33000	107.82527			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			7.54000	109.65863	7.59000	109.44973			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond				101.17151		101.15199			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond				101.80547		101.78899			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			8.53000	103.99393	8.71500	103.23288			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond				100.82669		100.80945			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond				99.52143		99.50757			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond				99.92726		99.91252			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond				100.52748		100.51020			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TLC09 On 17/09/2020 Spot Bond				101.67276		101.65954			0.00	0	
Total TLC09 SPOT									0.00	0	
Total For TLC09									0.00	0	
TN20 On 17/09/2020 Spot Bond			4.21000	104.00243	4.26000	103.97580		15,998,000,000,000.00	3,800,000,000	9,900,000,000	
Total TN20 SPOT								15,998,000,000,000.00	3,800,000,000	9,900,000,000	
Total For TN20								15,998,000,000,000.00	3,800,000,000	9,900,000,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	81.91098	100.00000	81.73670		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 TN20/R208 SPOT										0.00	0	
Total For TN20/R208										0.00	0	
TN21U On 13/05/2021 Spot Bond			100.00000	52.30726	100.00000	52.19212				0.00	0	
Total TN21U SPOT										0.00	0	
Total For TN21U										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.26000	111.41628	7.31000	111.23601			89,298,000,000.00		12,300,000	19,174,850,00
Total TN23 SPOT									89,298,000,000.00		12,300,000	19,174,850,00
Total For TN23									89,298,000,000.00		12,300,000	19,174,850,00
TN23/R On 06/11/2023 Spot Bond			100.00000	17.11556	100.00000	17.07788			0.00		0	
Total TN23/R2023 SPOT									0.00		0	
Total For TN23/R2023									0.00		0	
TN25 On 19/08/2025 Spot Bond			8.92500	105.12077	9.11000	104.33007			35,700,000,000.00		4,000,000	19,417,705,20
Total TN25 SPOT									35,700,000,000.00		4,000,000	19,417,705,20
Total For TN25									35,700,000,000.00		4,000,000	19,417,705,20
TN25/R On 19/08/2025 Spot Bond			100.00000	13.38521	100.00000	13.35542			0.00		0	
Total TN25/R186 SPOT									0.00		0	
Total For TN25/R186									0.00		0	
TN27 On 14/11/2027 Spot Bond			9.25500	98.64242	9.44000	97.65637			92,550,000,000.00		10,000,000	14,212,476,50
Total TN27 SPOT									92,550,000,000.00		10,000,000	14,212,476,50
Total For TN27									92,550,000,000.00		10,000,000	14,212,476,50
TN27/R On 14/11/2027 Spot Bond			100.00000	9.56047	100.00000	9.53942			0.00		0	
Total TN27/R186 SPOT									0.00		0	
Total For TN27/R186									0.00		0	
TN30 On 09/10/2030 Spot Bond			10.32000	102.73527	10.36500	102.42316			0.00		0	11,500,000,00
Total TN30 SPOT									0.00		0	11,500,000,00
Total For TN30									0.00		0	11,500,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.98112	8.00000	118.95562			0.00		0	
Total TN30/R2030 SPOT									0.00		0	
Total For TN30/R2030									0.00		0	
TN40 On 09/10/2040 Spot Bond			12.34500	89.84906	12.37000	89.65352			0.00		0	2,900,000,00
Total TN40 SPOT									0.00		0	2,900,000,00
Total For TN40									0.00		0	2,900,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.64411	10.75000	101.61504			0.00		0	
Total TN40/R214 SPOT									0.00		0	
Total For TN40/R214									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TNF25U SPOT										0.00	0	
Total For TNF25U										0.00	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.97700	10.00000	105.94900				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0 On 30/11/2020 Spot Bond			6.52000	101.52442	6.57000	101.48273				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2A On 14/12/2020 Spot Bond			6.00500	106.45908	6.05500	106.41581				0.00	0	
Total TRA2A3 SPOT										0.00	0	
Total For TRA2A3										0.00	0	
TRA2A On 14/12/2020 Spot Bond			5.80500	106.58263	5.85500	106.53984				0.00	0	
Total TRA2A6 SPOT										0.00	0	
Total For TRA2A6										0.00	0	
TRA2B On 14/12/2020 Spot Bond				102.04192		102.02425				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B On 14/12/2020 Spot Bond				102.09726		102.07890				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond				103.10068		103.08333				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C On 14/12/2020 Spot Bond				102.41819		102.39577				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond				102.99336		102.96365				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond				102.99336		102.96365				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2020 Spot Bond				100.46151		100.44445				0.00	6,520,576	3,260,28
Total TRA3A2 SPOT										0.00	6,520,576	3,260,28

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA3A2										0.00	6,520,576	3,260,28
TRA3A: On 14/11/2022 Spot Bond				100.45879		100.44113				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.22000	106.80471	6.27000	106.67085				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond				100.45855		100.44163				0.00	1,220,004	610,00
Total TRA3A6 SPOT										0.00	1,220,004	610,00
Total For TRA3A6										0.00	1,220,004	610,00
TRA3A: On 14/11/2022 Spot Bond				100.45402		100.43658				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond				100.55992		100.53836				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond				100.54750		100.52651				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond				100.74490		100.72852				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond				101.22192		101.20517				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.51000	110.44742	6.56000	110.25068				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond				101.09920		101.08485				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond				101.18257		101.16660				0.00	58,000,000	29,000,00
Total TRA4A6 SPOT										0.00	58,000,000	29,000,00
Total For TRA4A6										0.00	58,000,000	29,000,00
TRA4A: On 13/04/2024 Spot Bond				101.22192		101.20517				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond			8.62000	101.22960	8.62000	101.20625				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond				101.36999		101.35035				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond				101.36999		101.35035				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRQ11U 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	
TRQ12U 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	
TRQ13U On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ13U SPOT										0.00	0	
Total For TRQ13U										0.00	0	
TRQ14U 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	
TSE03U 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	
TSG01U 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	
TSG02U 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	
TSG03U 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSG04l 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	
TSG05l 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	
TSG06l 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	
TSG07l 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	
TSG08l On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG08U SPOT										0.00	0	
Total For TSG08U										0.00	0	
TSP23c On 09/07/2020 Spot Bond				99.30823		99.28789				0.00	0	
Total TSP233 SPOT										0.00	0	
Total For TSP233										0.00	0	
TSP23f On 13/08/2020 Spot Bond				104.58285		104.54229				0.00	0	
Total TSP235 SPOT										0.00	0	
Total For TSP235										0.00	0	
TSP23g On 08/10/2020 Spot Bond				97.49210		97.47204				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP24c On 12/11/2020 Spot Bond				96.75489		96.73461				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24l On 11/06/2020 Spot Bond				99.89048		99.87222				0.00	0	
Total TSP241 SPOT										0.00	0	
Total For TSP241										0.00	0	
TSP24m On 10/09/2020 Spot Bond				98.16949		98.15062				0.00	0	
Total TSP242 SPOT										0.00	0	
Total For TSP242										0.00	0	
TSP24n On 04/03/2021 Spot Bond				94.86942		94.85056				0.00	40,000,000	20,000,000
Total TSP243 SPOT										0.00	40,000,000	20,000,000

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 TSP243										0.00	40,000,000	20,000,000
TSP243 On 18/03/2021 Spot Bond				94.73978		94.72138				0.00	40,600,000	20,300,000
Total TSP244 SPOT										0.00	40,600,000	20,300,000
Total For TSP244										0.00	40,600,000	20,300,000
TSP244 On 08/04/2021 Spot Bond				94.58260		94.56495				0.00	0	0
Total TSP245 SPOT										0.00	0	0
Total For TSP245										0.00	0	0
TSP245 On 22/10/2020 Spot Bond				97.77247		97.75645				0.00	0	0
Total TSP246 SPOT										0.00	0	0
Total For TSP246										0.00	0	0
TSP246 On 22/04/2021 Spot Bond				94.97581		94.96016				0.00	0	0
Total TSP247 SPOT										0.00	0	0
Total For TSP247										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond				100.76458		100.74609				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond				100.93759		100.91424				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11 On 31/01/2025 Spot Bond				101.95417		101.92786				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF02 On 24/10/2024 Spot Bond				100.94161		100.92160				0.00	0	0
Total TUHF02 SPOT										0.00	0	0
Total For TUHF02										0.00	0	0
TWC332 On 04/06/2020 Spot Bond					0.00000	101.75128				0.00	0	0
Total TWC332 SPOT										0.00	0	0
Total For TWC332										0.00	0	0
TWC333 On 10/07/2020 Spot Bond				100.96041		100.94356				0.00	0	0
Total TWC333 SPOT										0.00	0	0
Total For TWC333										0.00	0	0
TWC334 On 20/07/2020 Spot Bond				100.65282		100.63863				0.00	0	0
Total TWC334 SPOT										0.00	0	0
Total For TWC334										0.00	0	0
TWC335 On 27/07/2020 Spot Bond				100.59744		100.58321				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 TWC335 SPOT										0.00	0	
Total For TWC335										0.00	0	
TWC33 On 30/07/2020 Spot Bond				100.52530		100.51110				0.00	0	
Total TWC336 SPOT										0.00	0	
Total For TWC336										0.00	0	
TWC33 On 13/08/2020 Spot Bond				100.32219		100.30818				0.00	0	
Total TWC337 SPOT										0.00	0	
Total For TWC337										0.00	0	
TWC33 On 19/08/2020 Spot Bond				100.23581		100.22194				0.00	0	
Total TWC338 SPOT										0.00	0	
Total For TWC338										0.00	0	
TWC33 On 26/08/2020 Spot Bond				100.11485		100.10209				0.00	0	
Total TWC339 SPOT										0.00	0	
Total For TWC339										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.47000	105.75747	6.52000	105.70234				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.45500	110.76870	9.64000	109.89556				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCJA6l On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA6U SPOT										0.00	0	
Total For VCJA6U										0.00	0	
VCJA7l On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA7U SPOT										0.00	0	
Total For VCJA7U										0.00	0	
VCJA8l On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA8U SPOT										0.00	0	
Total For VCJA8U										0.00	0	
VCJA9l On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA9U SPOT										0.00	0	
Total For VCJA9U										0.00	0	
VCJB1l On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB1U SPOT										0.00	0	
Total For VCJB1U										0.00	0	
VCJB2l On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB2U SPOT										0.00	0	
Total For VCJB2U										0.00	0	
VCJB3l On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB3U SPOT										0.00	0	
Total For VCJB3U										0.00	0	
VCJB4l On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB4U SPOT										0.00	0	
Total For VCJB4U										0.00	0	
VCJB5l On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB5U SPOT										0.00	0	
Total For VCJB5U										0.00	0	
VCJB6l On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB6U SPOT										0.00	0	
Total For VCJB6U										0.00	0	
VCJB7l On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB7U SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VCJB8U										0.00	0	
VCJB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB9U SPOT										0.00	0	
Total For VCJB9U										0.00	0	
VCPA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA1U SPOT										0.00	0	
Total For VCPA1U										0.00	0	
VCPA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA2U SPOT										0.00	0	
Total For VCPA2U										0.00	0	
VCPA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA3U SPOT										0.00	0	
Total For VCPA3U										0.00	0	
VCPA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA4U SPOT										0.00	0	
Total For VCPA4U										0.00	0	
VCPA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA5U SPOT										0.00	0	
Total For VCPA5U										0.00	0	
VCPA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA6U SPOT										0.00	0	
Total For VCPA6U										0.00	0	
VCPA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA7U SPOT										0.00	0	
Total For VCPA7U										0.00	0	
VCPA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA8U SPOT										0.00	0	
Total For VCPA8U										0.00	0	
VCPA9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA9U SPOT										0.00	0	
Total For VCPA9U										0.00	0	
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB1U SPOT										0.00	0	
Total For VCPB1U										0.00	0	
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VJA07U SPOT									0.00	0	
Total For VJA07U									0.00	0	
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VJA08U SPOT									0.00	0	
Total For VJA08U									0.00	0	
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VJA09U SPOT									0.00	0	
Total For VJA09U									0.00	0	
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VJA10U SPOT									0.00	0	
Total For VJA10U									0.00	0	
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VJA11U SPOT									0.00	0	
Total For VJA11U									0.00	0	
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VJA12U SPOT									0.00	0	
Total For VJA12U									0.00	0	
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VJB03U SPOT									0.00	0	
Total For VJB03U									0.00	0	
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VJB04U SPOT									0.00	0	
Total For VJB04U									0.00	0	
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VJB05U SPOT									0.00	0	
Total For VJB05U									0.00	0	
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VJB06U SPOT									0.00	0	
Total For VJB06U									0.00	0	
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VJB07U SPOT									0.00	0	
Total For VJB07U									0.00	0	
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VJB08U SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For VJB08U									0.00	0	
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VJB09U SPOT									0.00	0	
Total For VJB09U									0.00	0	
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VJB10U SPOT									0.00	0	
Total For VJB10U									0.00	0	
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VJB11U SPOT									0.00	0	
Total For VJB11U									0.00	0	
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VJB12U SPOT									0.00	0	
Total For VJB12U									0.00	0	
VKE07 On 08/06/2020 Spot Bond				99.95667		99.94211			0.00	0	
Total VKE07 SPOT									0.00	0	
Total For VKE07									0.00	0	
VKE09 On 08/07/2020 Spot Bond				101.34486		101.32996			0.00	0	
Total VKE09 SPOT									0.00	0	
Total For VKE09									0.00	0	
VKE10 On 08/07/2022 Spot Bond				100.87655		100.85959			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond				100.88145		100.86458			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE12 On 03/05/2021 Spot Bond				100.90034		100.88419			0.00	20,000,000	10,000,000
Total VKE12 SPOT									0.00	20,000,000	10,000,000
Total For VKE12									0.00	20,000,000	10,000,000
VKE13 On 27/08/2021 Spot Bond				100.23507		100.21776			0.00	0	
Total VKE13 SPOT									0.00	0	
Total For VKE13									0.00	0	
VKE14 On 27/08/2023 Spot Bond				100.29365		100.27588			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond				100.45385		100.43714			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond				100.46565		100.44840				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA03U SPOT										0.00	0	
Total For VPA03U										0.00	0	
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA04U SPOT										0.00	0	
Total For VPA04U										0.00	0	
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA05U SPOT										0.00	0	
Total For VPA05U										0.00	0	
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA06U SPOT										0.00	0	
Total For VPA06U										0.00	0	
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA07U SPOT										0.00	0	
Total For VPA07U										0.00	0	
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA08U SPOT										0.00	0	
Total For VPA08U										0.00	0	
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA09U SPOT										0.00	0	
Total For VPA09U										0.00	0	
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA10U SPOT										0.00	0	
Total For VPA10U										0.00	0	
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA11U SPOT										0.00	0	
Total For VPA11U										0.00	0	
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA12U SPOT										0.00	0	
Total For VPA12U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VPB03\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	
VPB04\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	
VPB05\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	
VPB06\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	
VPB07\On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB07U SPOT										0.00	0	
Total For VPB07U										0.00	0	
VPB08\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	
VPB09\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	
VPB10\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	
VPB11\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	
VPB12\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	
VR862\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	
VR865\On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR865U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VR865U										0.00	0	
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR868U SPOT										0.00	0	
Total For VR868U										0.00	0	
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR869U SPOT										0.00	0	
Total For VR869U										0.00	0	
VR870L On 06/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR870U SPOT										0.00	0	
Total For VR870U										0.00	0	
VR871L On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR871U SPOT										0.00	0	
Total For VR871U										0.00	0	
VR872L On 19/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR872U SPOT										0.00	0	
Total For VR872U										0.00	0	
VR1871 On 28/07/2020 Spot Bond				100.53533		100.52124				0.00	0	
Total VR1871 SPOT										0.00	0	
Total For VR1871										0.00	0	
WHL01 On 10/10/2020 Spot Bond				101.40618		101.39243				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				101.11414		101.09850				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				100.00288		99.98757				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total WHL03U SPOT										0.00	0	
Total For WHL03U										0.00	0	
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL04U SPOT										0.00	0	
Total For WHL04U										0.00	0	
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL05U SPOT										0.00	0	
Total For WHL05U										0.00	0	
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL06U SPOT										0.00	0	
Total For WHL06U										0.00	0	
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WRS2U SPOT										0.00	0	
Total For WRS2U										0.00	0	
WSP5 On 28/05/2021 Spot Bond			5.03000	103.93729	5.08000	103.87462				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	50.32382	100.00000	50.21305				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.90e+017	642,146,708,888	734,096,437,33
Total for SPOT :										1.90e+017	642,146,708,888	734,096,437,33
Total Futures										1.90e+017	642,146,717,137	734,097,358,60
Total Options										0.00	0	275,37
Grand Total:										1.90e+017	642,146,717,137	734,097,633,97