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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/08/2020

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 05/11/2020 Bond Future			12.02360	71.91048	12.03708	71.84246			0.00	0	35
ES33 On 04/02/2021 Bond Future			12.30520	72.65756	12.31921	72.58920			0.00	0	
ES33 On 06/05/2021 Bond Future			12.59204	69.65414	12.60665	69.58516			0.00	0	
ES33 On 05/08/2021 Bond Future			12.89499	70.40970	12.91025	70.34008			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/11/2020 Bond Future			12.41957	71.18261	12.43815	71.07913			0.00	0	4,9
ES42 On 04/02/2021 Bond Future			12.68180	71.92300	12.70119	71.81876			0.00	0	
ES42 On 06/05/2021 Bond Future			12.95913	68.42856	12.97944	68.32339			0.00	0	
ES42 On 05/08/2021 Bond Future			13.24431	69.17128	13.26561	69.06500			0.00	0	
Total ES42 Future									0.00	0	4,91
Total For ES42									0.00	0	4,91
I2025 On 05/11/2020 Bond Future			140.30842	140.30842	140.33811	140.33811			0.00	0	3,96
I2025 On 04/02/2021 Bond Future			140.30495	140.30495	140.33559	140.33559			0.00	0	
I2025 On 06/05/2021 Bond Future			141.82712	141.82712	141.85837	141.85837			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	05/08/2021	Bond Future			141.88138	141.88138	141.91307	141.91307			0.00	0	
Total I2025 Future												0.00	0	3,96
Total For I2025												0.00	0	3,96
I2029	On	05/11/2020	Bond Future			99.12651	99.12651	98.91498	98.91498			0.00	0	5,00
I2029	On	04/02/2021	Bond Future			100.18033	100.18033	99.96697	99.96697			0.00	0	
I2029	On	06/05/2021	Bond Future			100.13812	100.13812	99.92266	99.92266			0.00	0	
I2029	On	05/08/2021	Bond Future			101.24734	101.24734	101.02950	101.02950			0.00	0	
Total I2029 Future												0.00	0	5,00
Total For I2029												0.00	0	5,00
I2033	On	05/11/2020	Bond Future			94.26163	94.26163	94.12744	94.12744			0.00	0	10,50
I2033	On	04/02/2021	Bond Future			95.26359	95.26359	95.12834	95.12834			0.00	0	
I2033	On	06/05/2021	Bond Future			95.09237	95.09237	94.95589	94.95589			0.00	0	
I2033	On	05/08/2021	Bond Future			96.14566	96.14566	96.00766	96.00766			0.00	0	
Total I2033 Future												0.00	0	10,50
Total For I2033												0.00	0	10,50
I2038	On	05/11/2020	Bond Future			105.23310	105.23310	105.25163	105.25163			0.00	0	11,00
I2038	On	04/02/2021	Bond Future			104.67001	104.67001	104.68920	104.68920			0.00	0	
I2038	On	06/05/2021	Bond Future			105.80566	105.80566	105.82534	105.82534			0.00	0	
I2038	On	05/08/2021	Bond Future			105.27155	105.27155	105.29146	105.29146			0.00	0	
Total I2038 Future												0.00	0	11,00
Total For I2038												0.00	0	11,00
I2046	On	05/11/2020	Bond Future			91.94234	91.94234	91.95856	91.95856			49,373,036.58	537	16,10
I2046	On	04/02/2021	Bond Future			92.91995	92.91995	92.93667	92.93667			0.00	0	
I2046	On	06/05/2021	Bond Future			92.15415	92.15415	92.17120	92.17120			0.00	0	
I2046	On	05/08/2021	Bond Future			93.17498	93.17498	93.19238	93.19238			0.00	0	
Total I2046 Future												49,373,036.58	537	16,10
Total For I2046												49,373,036.58	537	16,10
I2050	On	05/11/2020	Bond Future			94.87478	94.87478	94.80471	94.80471			0.00	0	14,10
I2050	On	04/02/2021	Bond Future			94.00994	94.00994	93.93973	93.93973			0.00	0	
I2050	On	06/05/2021	Bond Future			95.03002	95.03002	94.95912	94.95912			0.00	0	
I2050	On	05/08/2021	Bond Future			94.17234	94.17234	94.10077	94.10077			0.00	0	
Total I2050 Future												0.00	0	14,10
Total For I2050												0.00	0	14,10
R186	On	05/11/2020	Bond Future			7.57930	118.13570	7.61815	117.93235		8.82	302,072,984.90	2,557	90,90
R186	On	04/02/2021	Bond Future			7.77028	114.08348	7.81129	113.87858		8.23	0.00	0	
R186	On	06/05/2021	Bond Future			7.97561	115.29458	8.01907	115.08772		7.57	0.00	0	
R186	On	05/08/2021	Bond Future			8.19904	111.26373	8.24524	111.05471		7.62	0.00	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
Total R186 Future												302,072,984.90	2,557	90,96
R186	On	05/11/2020	Bond Future	8.65	Call			5,630.43000	5.63043	5,797,890	9.49	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			393.70000	0.39370	357,810	9.49	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			5,672.07000	5.67207	5,840,070	9.49	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			386.10000	0.38610	350,750	9.49	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			5,588.88000	5.58888	5,755,800	9.49	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			401.42000	0.40142	364,990	9.49	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Put			6,274.13000	6.27413	6,087,480	8.54	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Call			233.86000	0.23386	250,560	8.54	0.00	0	8
R186	On	05/11/2020	Bond Future	7.50	Put			2,248.97000	2.24897	2,127,920	8.82	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			1,629.14000	1.62914	1,711,440	8.82	0.00	0	8
R186	On	05/11/2020	Bond Future	8.00	Put			1,129.21000	1.12921	1,050,920	9.09	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			3,103.65000	3.10365	3,228,710	9.09	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			3,987.33000	3.98733	3,826,680	8.65	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			696.77000	0.69677	739,470	8.65	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			1,421.50000	1.42150	1,330,070	8.98	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			2,573.94000	2.57394	2,685,860	8.98	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.34	Put			674.17000	0.67417	620,250	9.36	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			4,370.30000	4.37030	4,519,730	9.36	0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			8,294.48000	8.29448	8,485,320	9.49	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			105.35000	0.10535	92,840	9.49	0.00	0	3,50
R186	On	04/02/2021	Bond Future	8.00	Call			3,059.75000	3.05975	3,170,150	8.33	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			2,122.92000	2.12292	2,028,420	8.33	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.16	Call			3,537.28000	3.53728	3,657,370	8.43	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			1,813.86000	1.81386	1,729,050	8.43	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			3,568.18000	3.56818	3,688,860	8.43	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			1,795.83000	1.79583	1,711,610	8.43	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			3,506.51000	3.50651	3,626,000	8.42	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			1,832.04000	1.83204	1,746,630	8.42	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			12,324.67000	12.32467	12,520,260	8.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			164.54000	0.16454	153,270	8.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			12,363.42000	12.36342	12,559,140	8.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			162.26000	0.16226	151,120	8.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			12,285.94000	12.28594	12,481,390	8.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			166.86000	0.16686	155,450	8.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			4,287.22000	4.28722	4,408,100	7.79	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			2,565.80000	2.56580	2,477,660	7.79	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,232.57000	4.23257	4,352,620	7.78	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			2,599.79000	2.59979	2,510,820	7.78	0.00	0	

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	05/08/2021	Bond Future	8.62	Call			4,259.65000	4.25965	4,380,120	7.78	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			2,582.53000	2.58253	2,493,980	7.78	0.00	0	
Total R186 Option												0.00	0	28,23
Total For R186												302,072,984.90	2,557	119,22
R197	On	05/11/2020	Bond Future			307.74829	307.74829	307.63484	307.63484			0.00	0	2,90
R197	On	04/02/2021	Bond Future			303.23735	303.23735	303.12404	303.12404			0.00	0	
R197	On	06/05/2021	Bond Future			306.52771	306.52771	306.41374	306.41374			0.00	0	
R197	On	05/08/2021	Bond Future			301.99146	301.99146	301.87644	301.87644			0.00	0	
Total R197 Future												0.00	0	2,90
Total For R197												0.00	0	2,90
R202	On	05/11/2020	Bond Future			211.75743	211.75743	211.14485	211.14485			0.00	0	8,10
R202	On	04/02/2021	Bond Future			209.87462	209.87462	209.25674	209.25674			0.00	0	
R202	On	06/05/2021	Bond Future			212.15179	212.15179	211.52742	211.52742			0.00	0	
R202	On	05/08/2021	Bond Future			210.28870	210.28870	209.65783	209.65783			0.00	0	
Total R202 Future												0.00	0	8,10
Total For R202												0.00	0	8,10
R2023	On	05/11/2020	Bond Future			4.52451	108.49196	4.53076	108.47782		1.81	0.00	0	34,24
R2023	On	04/02/2021	Bond Future			4.57437	109.61854	4.58121	109.60476		1.87	0.00	0	
R2023	On	06/05/2021	Bond Future			4.61473	106.87462	4.62247	106.86088		1.78	0.00	0	
R2023	On	05/08/2021	Bond Future			4.65860	108.03345	4.66762	108.01966		1.56	0.00	0	
Total R2023 Future												0.00	0	34,24
R2023	On	05/11/2020	Bond Future	7.47	Call			6,392.00000	6.39200	6,406,140	2.64	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			0.00000	0.00000	0,000	2.64	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			6,350.17000	6.35017	6,364,310	2.64	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			0.00000	0.00000	0,000	2.64	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			6,371.08000	6.37108	6,385,220	2.64	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			0.00000	0.00000	0,000	2.64	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			14.67000	0.01467	14,090	2.35	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,482.32000	3.48232	3,495,540	2.35	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			14.23000	0.01423	13,670	2.35	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,444.60000	3.44460	3,457,790	2.35	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			15.12000	0.01512	14,530	2.35	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			3,463.46000	3.46346	3,476,660	2.35	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,065.16000	5.06516	5,078,820	2.11	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			1.81000	0.00181	1,730	2.11	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,081.73000	5.08173	5,095,400	2.11	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			1.75000	0.00175	1,680	2.11	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,048.58000	5.04858	5,062,250	2.11	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	06/05/2021	Bond Future	7.56	Put			1.86000	0.00186	1,790	2.11	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,293.63000	1.29363	1,302,640	1.66	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			317.57000	0.31757	312,790	1.66	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,270.87000	1.27087	1,279,800	1.66	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			325.02000	0.32502	320,160	1.66	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,282.23000	1.28223	1,291,200	1.66	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			321.27000	0.32127	316,450	1.66	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	34,24
R2030	On	05/11/2020	Bond Future			9.43808	93.46658	9.45596	93.36438		14.97	77,390,328.24	828	102,28
R2030	On	04/02/2021	Bond Future			9.65025	90.43313	9.66885	90.33031		14.08	0.00	0	
R2030	On	06/05/2021	Bond Future			9.87409	91.39346	9.89350	91.28971		12.95	0.00	0	
R2030	On	05/08/2021	Bond Future			10.11687	88.37939	10.13719	88.27462		12.90	0.00	0	
Total R2030 Future												77,390,328.24	828	102,28
R2030	On	05/11/2020	Bond Future	9.39	Call			2,385.75000	2.38575	2,419,680	14.90	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			2,763.51000	2.76351	2,695,240	14.90	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			2,413.46000	2.41346	2,447,740	14.91	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Put			7,052.93000	7.05293	6,957,510	14.27	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Put			8,500.61000	8.50061	8,402,090	14.27	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			2,793.27000	2.79327	2,724,630	14.89	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Call			3,168.33000	3.16833	3,211,720	15.08	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Put			2,068.77000	2.06877	2,009,960	15.08	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.99	Call			4,372.45000	4.37245	4,428,040	15.43	0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Put			1,387.67000	1.38767	1,341,060	15.43	0.00	0	5,00
R2030	On	05/11/2020	Bond Future	8.73	Put			5,226.07000	5.22607	5,137,740	14.42	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			503.12000	0.50312	509,900	14.27	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.86	Put			4,660.34000	4.66034	4,575,280	14.51	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			1,171.95000	1.17195	1,189,090	14.51	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	9.86	Call			3,890.11000	3.89011	3,941,130	15.28	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			1,619.99000	1.61999	1,568,810	15.28	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.34	Put			7,160.24000	7.16024	7,064,530	14.27	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			308.22000	0.30822	311,900	14.27	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			4,702.53000	4.70253	4,617,210	14.51	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			1,154.14000	1.15414	1,171,020	14.51	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.61	Call			3,040.08000	3.04008	3,081,990	15.05	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			2,165.76000	2.16576	2,105,470	15.05	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.53	Put			6,172.87000	6.17287	6,080,280	14.29	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			953.80000	0.95380	967,670	14.42	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			3,268.46000	3.26846	3,194,640	14.80	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030 On 05/11/2020 Bond Future	9.23	Call			1,965.84000	1.96584	1,994,220	14.80	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	10.47	Call			6,334.60000	6.33460	6,405,010	16.11	0.00	0	
R2030 On 05/11/2020 Bond Future	10.47	Put			775.47000	0.77547	743,680	16.11	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	10.37	Put			877.05000	0.87705	842,460	15.96	0.00	0	8,00
R2030 On 05/11/2020 Bond Future	8.34	Call			485.33000	0.48533	491,820	14.27	0.00	0	1,00
R2030 On 05/11/2020 Bond Future	9.04	Put			3,942.71000	3.94271	3,862,800	14.65	0.00	0	
R2030 On 05/11/2020 Bond Future	9.04	Call			1,525.96000	1.52596	1,548,250	14.65	0.00	0	1,00
R2030 On 05/11/2020 Bond Future	10.06	Call			4,643.28000	4.64328	4,701,230	15.52	0.00	0	
R2030 On 05/11/2020 Bond Future	10.06	Put			1,276.80000	1.27680	1,232,550	15.52	0.00	0	1,00
R2030 On 05/11/2020 Bond Future	9.40	Put			2,733.82000	2.73382	2,665,900	14.91	0.00	0	
R2030 On 05/11/2020 Bond Future	9.38	Call			2,358.06000	2.35806	2,391,620	14.89	0.00	0	
R2030 On 05/11/2020 Bond Future	8.53	Call			678.13000	0.67813	687,740	14.29	0.00	0	15,4
R2030 On 05/11/2020 Bond Future	9.03	Put			3,980.67000	3.98067	3,900,450	14.64	0.00	0	
R2030 On 05/11/2020 Bond Future	9.03	Call			1,504.80000	1.50480	1,526,780	14.64	0.00	0	15,4
R2030 On 05/11/2020 Bond Future	10.37	Call			5,908.09000	5.90809	5,975,700	15.96	0.00	0	
R2030 On 04/02/2021 Bond Future	9.12	Call			2,078.29000	2.07829	2,107,690	13.66	0.00	0	1,00
R2030 On 04/02/2021 Bond Future	8.36	Put			8,505.69000	8.50569	8,416,710	13.42	0.00	0	
R2030 On 04/02/2021 Bond Future	8.36	Call			882.45000	0.88245	896,290	13.42	0.00	0	80
R2030 On 04/02/2021 Bond Future	8.86	Put			6,186.71000	6.18671	6,107,220	13.49	0.00	0	
R2030 On 04/02/2021 Bond Future	10.20	Put			2,235.55000	2.23555	2,189,760	14.45	0.00	0	1,80
R2030 On 04/02/2021 Bond Future	9.16	Call			2,164.40000	2.16440	2,194,780	13.69	0.00	0	
R2030 On 04/02/2021 Bond Future	9.16	Put			5,033.34000	5.03334	4,960,900	13.69	0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Call			2,186.32000	2.18632	2,216,930	13.70	0.00	0	
R2030 On 04/02/2021 Bond Future	8.37	Call			893.27000	0.89327	907,260	13.42	0.00	0	1,00
R2030 On 04/02/2021 Bond Future	9.12	Put			5,177.75000	5.17775	5,104,330	13.66	0.00	0	
R2030 On 04/02/2021 Bond Future	8.37	Put			8,455.17000	8.45517	8,366,340	13.42	0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Put			4,997.75000	4.99775	4,925,540	13.70	0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Call			2,142.62000	2.14262	2,172,750	13.68	0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Put			5,069.12000	5.06912	4,996,430	13.68	0.00	0	
R2030 On 04/02/2021 Bond Future	8.86	Call			1,570.68000	1.57068	1,594,010	13.49	0.00	0	80
R2030 On 04/02/2021 Bond Future	10.20	Call			5,108.49000	5.10849	5,165,520	14.45	0.00	0	
R2030 On 04/02/2021 Bond Future	9.20	Put			4,891.77000	4.89177	4,820,320	13.72	0.00	0	
R2030 On 04/02/2021 Bond Future	9.20	Call			2,252.61000	2.25261	2,283,980	13.72	0.00	0	1,60
R2030 On 04/02/2021 Bond Future	8.20	Put			9,334.12000	9.33412	9,242,740	13.42	0.00	0	
R2030 On 04/02/2021 Bond Future	8.20	Call			722.65000	0.72265	734,090	13.42	0.00	0	1,60
R2030 On 06/05/2021 Bond Future	9.15	Put			6,272.90000	6.27290	6,199,500	12.39	0.00	0	
R2030 On 06/05/2021 Bond Future	9.15	Call			2,184.62000	2.18462	2,214,970	12.39	0.00	0	
R2030 On 06/05/2021 Bond Future	9.92	Call			4,030.94000	4.03094	4,078,250	12.90	0.00	0	
R2030 On 06/05/2021 Bond Future	9.92	Put			3,889.56000	3.88956	3,833,120	12.90	0.00	0	70
R2030 On 06/05/2021 Bond Future	11.71	Call			10,091.04000	10.09104	10,171,910	13.91	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	06/05/2021	Bond Future	11.69	Call		10,017.12000	10.01712	10,097,690	13.91	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		1,059.70000	1.05970	1,036,520	13.91	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		6,632.71000	6.63271	6,696,970	13.60	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		2,257.11000	2.25711	2,217,620	13.60	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		10,054.06000	10.05406	10,134,780	13.91	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		3,592.66000	3.59266	3,538,880	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		6,020.53000	6.02053	5,948,620	12.44	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		11,767.64000	11.76764	11,674,960	12.29	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		680.69000	0.68069	691,760	12.29	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		4,370.64000	4.37064	4,420,610	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		1,050.16000	1.05016	1,027,130	13.91	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		1,040.70000	1.04070	1,017,820	13.91	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call		2,327.37000	2.32737	2,359,210	12.44	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		5,278.77000	5.27877	5,332,940	13.21	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		3,837.24000	3.83724	3,786,640	13.21	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		5,307.99000	5.30799	5,362,330	13.22	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		3,816.05000	3.81605	3,765,620	13.22	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		5,249.29000	5.24929	5,303,270	13.20	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		3,858.21000	3.85821	3,807,420	13.20	0.00	0	
Total R2030 Option											0.00	0	120,50
Total For R2030											77,390,328.24	828	222,79
R2032	On	05/11/2020	Bond Future			10.33127	87.16327	10.38561	86.83974	18.29	395,721,245.80	4,540	119,47
R2032	On	04/02/2021	Bond Future			10.55653	88.06905	10.61311	87.74254	16.54	0.00	0	0
R2032	On	06/05/2021	Bond Future			10.79050	84.85926	10.84949	84.52950	15.92	0.00	0	0
R2032	On	05/08/2021	Bond Future			11.03675	85.77978	11.09833	85.44654	15.13	0.00	0	0
Total R2032 Future											395,721,245.80	4,540	119,50
R2032	On	05/11/2020	Bond Future	9.76	Call		1,356.96000	1.35696	1,444,060	17.57	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		5,185.14000	5.18514	4,948,710	17.57	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call		1,376.50000	1.37650	1,464,560	17.58	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Put		5,869.23000	5.86923	5,619,030	17.43	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Call		1,088.63000	1.08863	1,161,960	17.43	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call		5,026.20000	5.02620	5,237,130	18.88	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Put		6,714.28000	6.71428	6,449,990	17.33	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call		837.56000	0.83756	896,800	17.33	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call		5,386.87000	5.38687	5,605,470	19.03	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		5,228.99000	5.22899	4,991,610	17.56	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put		8,547.87000	8.54787	8,261,700	17.33	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call		491.49000	0.49149	528,850	17.33	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	9.77	Put		5,141.68000	5.14168	4,906,210	17.58	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/11/2020	Bond Future	9.75	Call		1,337.74000	1.33774	1,423,890	17.56	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		1,396.03000	1.39603	1,291,100	19.03	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	10.99	Put		1,537.95000	1.53795	1,425,350	18.88	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Put		9,570.54000	9.57054	9,275,610	17.33	0.00	0	
R2032	On	05/11/2020	Bond Future	8.94	Call		363.91000	0.36391	392,510	17.33	0.00	0	1,00
R2032	On	04/02/2021	Bond Future	9.63	Put		7,529.97000	7.52997	7,289,880	15.71	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		1,571.44000	1.57144	1,656,520	15.71	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		7,624.59000	7.62459	7,383,160	15.71	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		1,122.93000	1.12293	1,187,890	15.71	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call		4,542.08000	4.54208	4,718,780	16.60	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		3,362.72000	3.36272	3,212,910	16.60	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.62	Call		1,587.24000	1.58724	1,672,990	15.71	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		7,577.19000	7.57719	7,336,430	15.71	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		1,603.16000	1.60316	1,689,580	15.71	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		12,067.51000	12.06751	11,780,680	15.71	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		622.59000	0.62259	662,270	15.71	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		9,230.46000	9.23046	8,968,910	15.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		8,686.66000	8.68666	8,923,630	17.10	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		2,096.55000	2.09655	2,003,760	17.10	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Put		6,086.51000	6.08651	5,888,970	15.37	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call		3,120.27000	3.12027	3,252,490	15.37	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call		8,720.94000	8.72094	8,958,400	17.10	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		2,081.07000	2.08107	1,988,770	17.10	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		8,755.25000	8.75525	8,993,210	17.10	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		2,065.68000	2.06568	1,973,880	17.10	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		10,343.07000	10.34307	10,601,640	17.10	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		1,462.20000	1.46220	1,391,010	17.10	0.00	0	70
R2032	On	05/08/2021	Bond Future	11.35	Call		5,736.99000	5.73699	5,922,100	15.20	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		4,394.01000	4.39401	4,245,880	15.20	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		5,766.37000	5.76637	5,952,030	15.21	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		4,370.65000	4.37065	4,223,070	15.21	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		5,795.81000	5.79581	5,982,020	15.22	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		4,347.40000	4.34740	4,200,370	15.22	0.00	0	
Total R2032 Option											0.00	0	15,87
Total For R2032											395,721,245.80	4,540	135,40
R2035	On	05/11/2020	Bond Future			11.07819	86.07841	11.10659	85.90080	20.45	241,019,548.00	2,800	108,60
R2035	On	04/02/2021	Bond Future			11.31760	86.97222	11.34716	86.79320	18.54	0.00	0	
R2035	On	06/05/2021	Bond Future			11.55697	83.42102	11.58777	83.24019	17.76	0.00	0	
R2035	On	05/08/2021	Bond Future			11.81212	84.32578	11.84428	84.14307	16.77	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 Intert
Total R2035 Future										241,019,548.00	2,800	108,65
R2035 On 05/11/2020 Bond Future	10.33	Call			1,281.97000	1.28197	1,315,110	19.61		0.00	0	
R2035 On 05/11/2020 Bond Future	10.33	Put			6,344.92000	6.34492	6,200,450	19.61		0.00	0	
R2035 On 05/11/2020 Bond Future	10.34	Call			1,300.88000	1.30088	1,334,450	19.62		0.00	0	
R2035 On 05/11/2020 Bond Future	10.34	Put			6,295.83000	6.29583	6,151,790	19.62		0.00	0	
R2035 On 05/11/2020 Bond Future	10.32	Call			1,263.11000	1.26311	1,295,820	19.59		0.00	0	
R2035 On 05/11/2020 Bond Future	10.32	Put			6,394.14000	6.39414	6,249,240	19.59		0.00	0	
R2035 On 04/02/2021 Bond Future	10.14	Call			1,483.60000	1.48360	1,519,590	17.51		0.00	0	
R2035 On 04/02/2021 Bond Future	10.14	Put			9,283.74000	9.28374	9,140,710	17.51		0.00	0	65
R2035 On 04/02/2021 Bond Future	11.14	Call			3,768.95000	3.76895	3,842,390	18.44		0.00	0	
R2035 On 04/02/2021 Bond Future	11.14	Put			5,035.69000	5.03569	4,930,110	18.44		0.00	0	65
R2035 On 04/02/2021 Bond Future	10.05	Call			1,353.11000	1.35311	1,386,340	17.51		0.00	0	
R2035 On 04/02/2021 Bond Future	10.05	Put			9,777.18000	9.77718	9,631,390	17.51		0.00	0	
R2035 On 04/02/2021 Bond Future	10.06	Call			1,367.18000	1.36718	1,400,710	17.51		0.00	0	
R2035 On 04/02/2021 Bond Future	10.06	Put			9,721.62000	9.72162	9,576,130	17.51		0.00	0	
R2035 On 04/02/2021 Bond Future	10.04	Call			1,339.14000	1.33914	1,372,060	17.51		0.00	0	
R2035 On 04/02/2021 Bond Future	10.04	Put			9,832.92000	9.83292	9,686,820	17.51		0.00	0	
R2035 On 06/05/2021 Bond Future	11.55	Call			4,882.39000	4.88239	4,967,870	17.81		0.00	0	
R2035 On 06/05/2021 Bond Future	11.55	Put			5,104.22000	5.10422	5,008,870	17.81		0.00	0	1,65
R2035 On 06/05/2021 Bond Future	12.77	Call			9,034.19000	9.03419	9,156,390	19.09		0.00	0	
R2035 On 06/05/2021 Bond Future	12.77	Put			2,519.71000	2.51971	2,461,080	19.09		0.00	0	1,65
R2035 On 06/05/2021 Bond Future	10.81	Put			7,664.00000	7.66400	7,543,080	17.11		0.00	0	
R2035 On 06/05/2021 Bond Future	10.81	Call			2,910.72000	2.91072	2,970,630	17.11		0.00	0	1,65
R2035 On 06/05/2021 Bond Future	11.32	Call			4,220.01000	4.22001	4,297,600	17.60		0.00	0	
R2035 On 06/05/2021 Bond Future	11.32	Put			5,812.06000	5.81206	5,708,820	17.60		0.00	0	75
R2035 On 06/05/2021 Bond Future	10.24	Put			10,309.59000	10.30959	10,170,340	16.80		0.00	0	
R2035 On 06/05/2021 Bond Future	10.24	Call			1,811.42000	1.81142	1,853,000	16.80		0.00	0	75
R2035 On 06/05/2021 Bond Future	12.37	Call			7,639.45000	7.63945	7,750,500	18.87		0.00	0	
R2035 On 06/05/2021 Bond Future	12.37	Put			3,239.17000	3.23917	3,169,390	18.87		0.00	0	
R2035 On 06/05/2021 Bond Future	12.35	Call			7,565.96000	7.56596	7,676,470	18.84		0.00	0	
R2035 On 06/05/2021 Bond Future	12.35	Put			3,273.73000	3.27373	3,203,410	18.84		0.00	0	
R2035 On 06/05/2021 Bond Future	12.02	Call			6,389.65000	6.38965	6,490,460	18.33		0.00	0	
R2035 On 06/05/2021 Bond Future	12.02	Put			3,913.40000	3.91340	3,833,380	18.33		0.00	0	75
R2035 On 06/05/2021 Bond Future	12.36	Call			7,602.81000	7.60281	7,713,590	18.86		0.00	0	
R2035 On 06/05/2021 Bond Future	12.36	Put			3,256.53000	3.25653	3,186,480	18.86		0.00	0	
R2035 On 05/08/2021 Bond Future	5.31	Call			3.40000	0.00340	3,520	15.91		0.00	0	
R2035 On 05/08/2021 Bond Future	5.31	Put			53,951.02000	53.95102	53,768,430	15.91		0.00	0	
R2035 On 05/08/2021 Bond Future	5.29	Call			3.27000	0.00327	3,390	15.91		0.00	0	
R2035 On 05/08/2021 Bond Future	5.29	Put			54,184.18000	54.18418	54,001,590	15.91		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	5.30	Call			3.34000	0.00334	3,450	15.91	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put			54.06754000	54.06754	53,884,940	15.91	0.00	0	
Total R2035 Option												0.00	0	8,62
Total For R2035												241,019,548.00	2,800	117,28
R2037	On	05/11/2020	Bond Future			11.37472	81.25366	11.38761	81.17477		21.87	93,035,440.70	1,145	140,43
R2037	On	04/02/2021	Bond Future			11.60839	77.84319	11.62177	77.76385		20.87	0.00	0	
R2037	On	06/05/2021	Bond Future			11.85060	78.67010	11.86454	78.58999		19.03	0.00	0	
R2037	On	05/08/2021	Bond Future			12.11081	75.26784	12.12537	75.18693		19.01	0.00	0	
Total R2037 Future												93,035,440.70	1,145	140,43
R2037	On	05/11/2020	Bond Future	10.18	Call			696.30000	0.69630	697,320	20.57	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put			8,644.48000	8.64448	8,566,610	20.57	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call			707.08000	0.70708	708,170	20.57	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put			8,584.55000	8.58455	8,506,750	20.57	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call			685.64000	0.68564	686,590	20.57	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put			8,704.62000	8.70462	8,626,680	20.57	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			7,185.12000	7.18512	7,122,370	20.16	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call			1,463.29000	1.46329	1,473,360	19.75	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			9,982.73000	9.98273	9,912,690	19.75	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			1,378.35000	1.37835	1,387,760	19.75	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call			1,659.88000	1.65988	1,671,460	19.75	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call			11,989.26000	11.98926	12,049,830	22.46	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			904.30000	0.90430	885,530	22.46	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call			2,397.07000	2.39707	2,413,660	20.16	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			1,350.84000	1.35084	1,360,040	19.75	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			10,038.59000	10.03859	9,968,450	19.75	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			9,596.84000	9.59684	9,527,570	19.75	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put			13,850.96000	13.85096	13,775,680	19.75	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			680.97000	0.68097	685,030	19.75	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call			1,364.55000	1.36455	1,373,850	19.75	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			3,529.53000	3.52953	3,484,910	21.46	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			5,551.45000	5.55145	5,586,170	21.46	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call			5,315.44000	5.31544	5,349,010	21.36	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			3,693.38000	3.69338	3,647,610	21.36	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put			8,904.19000	8.90419	8,836,430	19.75	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			9,927.05000	9.92705	9,857,120	19.75	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			3,730.88000	3.73088	3,691,590	19.89	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			6,908.66000	6.90866	6,949,620	19.90	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			3,711.44000	3.71144	3,672,290	19.90	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			6,840.02000	6.84002	6,880,720	19.87	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 Inter
R2037 On 06/05/2021 Bond Future	12.42	Put			3,750.41000	3.75041	3,711,000	19.87		0.00	0	
R2037 On 06/05/2021 Bond Future	12.43	Call			6,874.32000	6.87432	6,915,140	19.89		0.00	0	
R2037 On 05/08/2021 Bond Future	12.27	Call			6,035.42000	6.03542	6,072,830	19.27		0.00	0	
R2037 On 05/08/2021 Bond Future	12.27	Put			5,239.00000	5.23900	5,195,500	19.27		0.00	0	
R2037 On 05/08/2021 Bond Future	12.28	Call			6,065.70000	6.06570	6,103,240	19.28		0.00	0	
R2037 On 05/08/2021 Bond Future	12.28	Put			5,214.70000	5.21470	5,171,330	19.28		0.00	0	
R2037 On 05/08/2021 Bond Future	12.26	Call			6,005.48000	6.00548	6,042,760	19.25		0.00	0	
R2037 On 05/08/2021 Bond Future	12.26	Put			5,263.71000	5.26371	5,220,080	19.25		0.00	0	
Total R2037 Option										0.00	0	1,25
Total For R2037										93,035,440.70	1,145	141,72
R2040 On 05/11/2020 Bond Future			11.56403	82.84521	11.57693	82.76244		22.62		0.00	0	69,20
R2040 On 04/02/2021 Bond Future			11.79716	79.20099	11.81057	79.11771		21.67		0.00	0	
R2040 On 06/05/2021 Bond Future			12.03843	80.04228	12.05240	79.95831		19.60		0.00	0	
R2040 On 05/08/2021 Bond Future			12.29767	76.40462	12.31228	76.31982		19.52		0.00	0	
Total R2040 Future										0.00	0	69,20
R2040 On 05/11/2020 Bond Future	11.50	Call			3,219.10000	3.21910	3,238,260	22.62		0.00	0	
R2040 On 05/11/2020 Bond Future	11.50	Put			3,714.76000	3.71476	3,651,150	22.62		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	11.70	Call			3,878.83000	3.87883	3,902,840	22.88		0.00	0	
R2040 On 05/11/2020 Bond Future	11.70	Put			3,096.11000	3.09611	3,037,350	22.88		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	9.50	Put			15,470.87000	15.47087	15,386,910	21.07		0.00	0	
R2040 On 05/11/2020 Bond Future	9.50	Call			143.80000	0.14380	142,610	21.07		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	10.00	Put			11,622.26000	11.62226	11,538,730	21.07		0.00	0	
R2040 On 05/11/2020 Bond Future	10.00	Call			384.91000	0.38491	384,150	21.07		0.00	0	2,38
R2040 On 05/11/2020 Bond Future	11.00	Put			5,681.10000	5.68110	5,607,110	21.93		0.00	0	
R2040 On 05/11/2020 Bond Future	11.00	Call			1,839.55000	1.83955	1,848,330	21.93		0.00	0	2,38
R2040 On 05/11/2020 Bond Future	9.73	Put			13,642.23000	13.64223	13,558,280	21.07		0.00	0	
R2040 On 05/11/2020 Bond Future	9.73	Call			231.13000	0.23113	229,950	21.07		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	10.23	Put			10,019.66000	10.01966	9,937,060	21.07		0.00	0	
R2040 On 05/11/2020 Bond Future	10.23	Call			572.24000	0.57224	572,410	21.07		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	10.31	Call			651.78000	0.65178	652,420	21.07		0.00	0	
R2040 On 05/11/2020 Bond Future	10.31	Put			9,489.53000	9.48953	9,407,400	21.07		0.00	0	
R2040 On 05/11/2020 Bond Future	10.32	Call			662.28000	0.66228	663,000	21.07		0.00	0	
R2040 On 05/11/2020 Bond Future	10.32	Put			9,424.28000	9.42428	9,342,230	21.07		0.00	0	
R2040 On 05/11/2020 Bond Future	10.30	Call			641.40000	0.64140	641,980	21.07		0.00	0	
R2040 On 05/11/2020 Bond Future	10.30	Put			9,555.00000	9.55500	9,472,810	21.07		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Put			10,820.18000	10.82018	10,746,120	20.41		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Call			1,336.11000	1.33611	1,345,120	20.41		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Put			10,941.31000	10.94131	10,867,040	20.41		0.00	0	
R2040 On 04/02/2021 Bond Future	10.07	Call			933.07000	0.93307	938,980	20.41		0.00	0	80

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	04/02/2021	Bond Future	11.74	Call			4,443.87000	4.44387	4,473,040	21.66	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put			4,883.71000	4.88371	4,829,600	21.66	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.41	Call			1,350.00000	1.35000	1,359,120	20.41	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put			10,880.64000	10.88064	10,806,480	20.41	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call			1,364.00000	1.36400	1,373,220	20.41	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call			1,127.51000	1.12751	1,134,910	20.41	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call			3,933.66000	3.93366	3,959,870	21.48	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put			5,449.61000	5.44961	5,392,540	21.48	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put			16,660.95000	16.66095	16,580,390	20.41	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call			505.29000	0.50529	508,010	20.41	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put			13,055.42000	13.05542	12,978,050	20.41	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put			17,281.04000	17.28104	17,200,120	20.41	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call			454.29000	0.45429	456,650	20.41	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put			11,939.27000	11.93927	11,863,390	20.41	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put			4,272.88000	4.27288	4,229,350	20.12	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call			6,476.54000	6.47654	6,516,690	20.09	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put			4,319.16000	4.31916	4,275,340	20.09	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call			6,510.64000	6.51064	6,550,930	20.10	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put			4,295.96000	4.29596	4,252,280	20.10	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call			6,544.80000	6.54480	6,585,240	20.12	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Call			6,341.70000	6.34170	6,381,370	19.74	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put			5,379.12000	5.37912	5,333,990	19.74	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call			6,372.07000	6.37207	6,411,870	19.75	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put			5,352.73000	5.35273	5,307,730	19.75	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call			6,311.09000	6.31109	6,350,630	19.73	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put			5,405.34000	5.40534	5,360,080	19.73	0.00	0	
Total R2040 Option												0.00	0	18,66
Total For R2040												0.00	0	87,86
R2044	On	05/11/2020	Bond Future			11.65420	79.27012	11.66704	79.18834		23.68	0.00	0	49,33
R2044	On	04/02/2021	Bond Future			11.88156	75.71393	11.89493	75.63159		22.66	0.00	0	
R2044	On	06/05/2021	Bond Future			12.11662	76.51823	12.13056	76.43520		20.49	0.00	0	
R2044	On	05/08/2021	Bond Future			12.36913	72.96756	12.38373	72.88367		20.42	0.00	0	
Total R2044 Future												0.00	0	49,33
R2044	On	05/11/2020	Bond Future	10.35	Call			609.18000	0.60918	609,380	22.09	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put			9,843.90000	9.84390	9,762,320	22.09	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call			619.19000	0.61919	619,450	22.09	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put			9,776.83000	9.77683	9,695,310	22.09	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call			355.79000	0.35579	354,800	22.09	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.34	Put			17,735.65000	17.73565	17,652,820	22.09	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 05/11/2020 Bond Future	11.43	Put			4,248.03000	4.24803	4,181,520	23.25		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	9.72	Put			14,523.50000	14.52350	14,440,420	22.09		0.00	0	
R2044 On 05/11/2020 Bond Future	10.34	Put			9,911.22000	9.91122	9,829,570	22.09		0.00	0	
R2044 On 05/11/2020 Bond Future	11.06	Call			1,743.80000	1.74380	1,751,920	22.63		0.00	0	
R2044 On 05/11/2020 Bond Future	11.06	Put			5,780.08000	5.78008	5,706,420	22.63		0.00	0	5
R2044 On 05/11/2020 Bond Future	10.04	Put			12,038.51000	12.03851	11,955,740	22.09		0.00	0	
R2044 On 05/11/2020 Bond Future	8.87	Call			24.50000	0.02450	23,960	22.09		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	10.02	Put			12,187.51000	12.18751	12,104,700	22.09		0.00	0	
R2044 On 05/11/2020 Bond Future	9.34	Call			82.00000	0.08200	80,950	22.09		0.00	0	5
R2044 On 05/11/2020 Bond Future	11.17	Call			2,008.93000	2.00893	2,018,980	22.82		0.00	0	
R2044 On 05/11/2020 Bond Future	11.17	Put			5,287.26000	5.28726	5,215,530	22.82		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	11.43	Call			2,713.84000	2.71384	2,729,110	23.25		0.00	0	
R2044 On 05/11/2020 Bond Future	9.96	Call			306.43000	0.30643	305,290	22.09		0.00	0	
R2044 On 05/11/2020 Bond Future	11.38	Call			2,569.91000	2.56991	2,584,120	23.17		0.00	0	
R2044 On 05/11/2020 Bond Future	9.72	Call			190.45000	0.19045	189,150	22.09		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	9.97	Put			12,563.80000	12.56380	12,480,900	22.09		0.00	0	
R2044 On 05/11/2020 Bond Future	9.97	Call			312.28000	0.31228	311,160	22.09		0.00	0	3
R2044 On 05/11/2020 Bond Future	8.87	Put			22,065.37000	22.06537	21,983,050	22.09		0.00	0	
R2044 On 05/11/2020 Bond Future	10.34	Call			599.30000	0.59930	599,430	22.09		0.00	0	
R2044 On 05/11/2020 Bond Future	11.38	Put			4,434.44000	4.43444	4,366,870	23.17		0.00	0	3
R2044 On 05/11/2020 Bond Future	10.02	Call			342.89000	0.34289	341,860	22.09		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	9.29	Put			18,178.01000	18.17801	18,095,240	22.09		0.00	0	
R2044 On 05/11/2020 Bond Future	9.29	Call			72.76000	0.07276	71,770	22.09		0.00	0	3
R2044 On 05/11/2020 Bond Future	9.96	Put			12,639.70000	12.63970	12,556,780	22.09		0.00	0	
R2044 On 04/02/2021 Bond Future	9.66	Put			16,747.33000	16.74733	16,667,640	21.37		0.00	0	
R2044 On 04/02/2021 Bond Future	9.66	Call			508.20000	0.50820	510,850	21.37		0.00	0	2
R2044 On 04/02/2021 Bond Future	10.04	Put			13,905.72000	13.90572	13,828,290	21.37		0.00	0	
R2044 On 04/02/2021 Bond Future	10.04	Call			820.08000	0.82008	824,990	21.37		0.00	0	
R2044 On 04/02/2021 Bond Future	10.35	Call			1,166.01000	1.16601	1,173,530	21.37		0.00	0	
R2044 On 04/02/2021 Bond Future	10.35	Put			11,809.42000	11.80942	11,734,600	21.37		0.00	0	
R2044 On 04/02/2021 Bond Future	10.84	Call			1,907.51000	1.90751	1,920,660	21.37		0.00	0	
R2044 On 04/02/2021 Bond Future	10.84	Put			8,912.89000	8.91289	8,843,700	21.37		0.00	0	2
R2044 On 04/02/2021 Bond Future	10.29	Call			1,092.03000	1.09203	1,098,980	21.37		0.00	0	
R2044 On 04/02/2021 Bond Future	10.29	Put			12,199.34000	12.19934	12,123,950	21.37		0.00	0	2
R2044 On 04/02/2021 Bond Future	10.36	Call			1,178.68000	1.17868	1,186,290	21.37		0.00	0	
R2044 On 04/02/2021 Bond Future	10.36	Put			11,745.18000	11.74518	11,670,450	21.37		0.00	0	
R2044 On 04/02/2021 Bond Future	10.37	Call			1,191.45000	1.19145	1,199,160	21.37		0.00	0	
R2044 On 04/02/2021 Bond Future	10.37	Put			11,681.15000	11.68115	11,606,520	21.37		0.00	0	
R2044 On 06/05/2021 Bond Future	12.44	Call			6,291.51000	6.29151	6,330,300	21.03		0.00	0	
R2044 On 06/05/2021 Bond Future	12.44	Put			4,489.10000	4.48910	4,444,860	21.03		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044	On	06/05/2021	Bond Future	12.45	Call		6.324.85000	6.32485	6,363,770	21.05		0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		4,465.47000	4.46547	4,421,360	21.05		0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		6,258.48000	6.25848	6,297,120	21.02		0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		4,513.12000	4.51312	4,468,730	21.02		0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		6,472.05000	6.47205	6,511,800	20.79		0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		5,304.61000	5.30461	5,260,470	20.79		0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		6,503.12000	6.50312	6,543,000	20.80		0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		5,279.91000	5.27991	5,235,900	20.80		0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		6,534.22000	6.53422	6,574,230	20.82		0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		5,255.32000	5.25532	5,211,440	20.82		0.00	0	
Total R2044 Option												0.00	0	12,34
Total For R2044												0.00	0	61,67
R2048	On	05/11/2020	Bond Future			11.63739	78.00612	11.66052	77.85694	24.25		9,204,722.16	118	110,55
R2048	On	04/02/2021	Bond Future			11.86426	78.81615	11.88841	78.66575	21.94		0.00	0	
R2048	On	06/05/2021	Bond Future			12.09031	75.24146	12.11554	75.08957	20.94		0.00	0	
R2048	On	05/08/2021	Bond Future			12.33087	76.05758	12.35730	75.90409	19.64		0.00	0	
Total R2048 Future												9,204,722.16	118	110,55
R2048	On	05/11/2020	Bond Future	10.03	Call		340.88000	0.34088	346,180	22.55		0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		12,294.81000	12.29481	12,150,930	22.55		0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Call		347.38000	0.34738	352,800	22.55		0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		12,218.10000	12.21810	12,074,340	22.55		0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		334.47000	0.33447	339,660	22.55		0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		12,371.76000	12.37176	12,227,770	22.55		0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Put		6,094.34000	6.09434	5,973,950	23.02		0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call		1,618.46000	1.61846	1,647,250	23.02		0.00	0	95
R2048	On	05/11/2020	Bond Future	10.00	Put		12,526.35000	12.52635	12,382,120	22.55		0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call		321.95000	0.32195	326,900	22.55		0.00	0	95
R2048	On	04/02/2021	Bond Future	10.75	Put		9,476.62000	9.47662	9,356,940	20.65		0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		1,747.13000	1.74713	1,777,850	20.65		0.00	0	2,55
R2048	On	04/02/2021	Bond Future	11.50	Put		6,041.67000	6.04167	5,945,010	21.66		0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		3,554.99000	3.55499	3,608,730	21.66		0.00	0	2,55
R2048	On	04/02/2021	Bond Future	10.47	Call		1,311.72000	1.31172	1,335,410	20.65		0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		11,162.24000	11.16224	11,035,530	20.65		0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		1,325.82000	1.32582	1,349,750	20.65		0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		11,098.95000	11.09895	10,972,480	20.65		0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		1,297.72000	1.29772	1,321,170	20.65		0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		11,225.76000	11.22576	11,098,810	20.65		0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		6,063.66000	6.06366	6,141,380	21.36		0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		4,678.96000	4.67896	4,604,790	21.36		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	06/05/2021	Bond Future	12.36	Call		6.09673000	6.09673	6,174,720	21.37	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		4.65403000	4.65403	4,580,130	21.37	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		6.03064000	6.03064	6,108,100	21.34	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		4.70403000	4.70403	4,629,600	21.34	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		6.34285000	6.34285	6,421,400	19.91	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		5.41092000	5.41092	5,335,980	19.91	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		6.28056000	6.28056	6,358,630	19.88	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		5.46200000	5.46200	5,386,580	19.88	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		6.31183000	6.31183	6,390,140	19.89	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		5.43654000	5.43654	5,361,360	19.89	0.00	0	
Total R2048 Option											0.00	0	7,08
Total For R2048											9,204,722.16	118	117,67
R208	On	05/11/2020	Bond Future			3.39361	102.03734	3.35260	102.05329	0.18	0.00	0	7,52
Total R208 Future											0.00	0	7,52
R208	On	05/11/2020	Bond Future	4.78	Call		552.54000	0.55254	536,600	0.36	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put		0.02000	0.00002	0,030	0.36	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call		556.39000	0.55639	540,450	0.36	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put		0.02000	0.00002	0,030	0.36	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call		548.70000	0.54870	532,760	0.36	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		0.03000	0.00003	0,040	0.36	0.00	0	
Total R208 Option											0.00	0	7,52
Total For R208											0.00	0	7,52
R209	On	05/11/2020	Bond Future			10.96597	66.00339	10.97864	65.93494	23.40	0.00	0	26,16
R209	On	04/02/2021	Bond Future			11.17238	66.68928	11.18548	66.62042	21.09	0.00	0	
R209	On	06/05/2021	Bond Future			11.38493	64.25732	11.39851	64.18787	20.46	1,927,719.60	30	1,42
R209	On	05/08/2021	Bond Future			11.60646	64.95440	11.62057	64.88425	19.64	0.00	0	
Total R209 Future											1,927,719.60	30	27,56
R209	On	05/11/2020	Bond Future	10.01	Call		895.47000	0.89547	897,990	22.53	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put		6.44528000	6.44528	6,379,350	22.53	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call		908.58000	0.90858	911,190	22.53	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put		6.39767000	6.39767	6,331,830	22.53	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call		882.60000	0.88260	885,030	22.52	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put		6.49320000	6.49320	6,427,180	22.52	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call		1,531.19000	1.53119	1,541,760	20.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		7,561.10000	7.56110	7,502,810	20.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		1,545.72000	1.54572	1,556,400	20.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		7,515.88000	7.51588	7,457,700	20.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		1,516.76000	1.51676	1,527,220	20.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		7,606.49000	7.60649	7,548,090	20.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	06/05/2021	Bond Future	10.25	Put		8,239.44000	8.23944	8,184,610	19.45	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		1,954.21000	1.95421	1,968,830	19.45	295,324.50	150	3,00
R209	On	06/05/2021	Bond Future	11.25	Call		4,016.43000	4.01643	4,043,260	20.21	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		4,781.91000	4.78191	4,739,290	20.21	236,964.50	50	3,00
R209	On	06/05/2021	Bond Future	12.25	Call		6,864.21000	6.86421	6,903,220	21.52	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		2,722.79000	2.72279	2,692,350	21.52	134,617.50	50	3,00
R209	On	06/05/2021	Bond Future	12.23	Call		6,801.11000	6.80111	6,839,910	21.49	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		2,752.34000	2.75234	2,721,690	21.49	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		6,832.75000	6.83275	6,871,650	21.50	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		2,737.62000	2.73762	2,707,070	21.50	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		6,769.51000	6.76951	6,808,200	21.47	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		2,767.14000	2.76714	2,736,380	21.47	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		5,473.97000	5.47397	5,506,680	19.95	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		4,591.79000	4.59179	4,554,350	19.95	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		5,501.29000	5.50129	5,534,100	19.96	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		4,570.48000	4.57048	4,533,140	19.96	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		5,446.95000	5.44695	5,479,550	19.93	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		4,613.46000	4.61346	4,575,910	19.93	0.00	0	
Total R209 Option											666,906.50	250	9,00
Total For R209											2,594,626.10	280	36,58
R210	On	05/11/2020	Bond Future			184.13211	184.13211	183.91847	183.91847		0.00	0	2,22
R210	On	04/02/2021	Bond Future			186.08968	186.08968	185.87456	185.87456		0.00	0	
R210	On	06/05/2021	Bond Future			185.41933	185.41933	185.20217	185.20217		0.00	0	
R210	On	05/08/2021	Bond Future			187.47321	187.47321	187.25387	187.25387		0.00	0	
Total R210 Future											0.00	0	2,22
Total For R210											0.00	0	2,22
R212	On	05/11/2020	Bond Future			166.89729	166.89729	166.93917	166.93917		0.00	0	6,96
R212	On	04/02/2021	Bond Future			166.39362	166.39362	166.43671	166.43671		0.00	0	
R212	On	06/05/2021	Bond Future			168.19898	168.19898	168.24283	168.24283		0.00	0	
R212	On	05/08/2021	Bond Future			167.75116	167.75116	167.79562	167.79562		0.00	0	
Total R212 Future											0.00	0	6,96
Total For R212											0.00	0	6,96
R213	On	05/11/2020	Bond Future			9.88990	82.93950	9.91803	82.78293	17.34	0.00	0	16,37
R213	On	04/02/2021	Bond Future			10.10551	83.80077	10.13476	83.64295	15.61	0.00	0	
R213	On	06/05/2021	Bond Future			10.32228	81.16105	10.35273	81.00166	15.04	0.00	0	
R213	On	05/08/2021	Bond Future			10.55400	82.04117	10.58576	81.88014	14.40	0.00	0	
Total R213 Future											0.00	0	16,31
R213	On	05/11/2020	Bond Future	9.60	Call		1,828.94000	1.82894	1,877,150	17.04	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	05/11/2020	Bond Future	9.60	Put		3,622.36000	3.62236	3,514,000	17.04	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call		1,851.82000	1.85182	1,900,530	17.05	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put		3,588.06000	3.58806	3,480,200	17.05	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call		1,806.23000	1.80623	1,853,950	17.03	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put		3,656.88000	3.65688	3,548,030	17.03	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		5,948.35000	5.94835	5,834,790	15.00	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call		1,818.82000	1.81882	1,863,440	15.01	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put		5,909.37000	5.90937	5,796,170	15.01	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		1,837.50000	1.83750	1,882,470	15.02	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		5,870.58000	5.87058	5,757,730	15.02	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		1,800.27000	1.80027	1,844,530	15.00	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call		9,028.33000	9.02833	9,147,560	16.17	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		1,452.93000	1.45293	1,412,770	16.17	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		9,062.36000	9.06236	9,181,820	16.17	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		1,441.18000	1.44118	1,401,250	16.17	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		8,994.34000	8.99434	9,113,330	16.17	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		1,464.76000	1.46476	1,424,360	16.17	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		4,048.48000	4.04848	3,973,370	14.67	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		5,350.48000	5.35048	5,436,670	14.68	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		4,027.32000	4.02732	3,952,480	14.68	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		5,379.23000	5.37923	5,465,690	14.69	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		4,006.57000	4.00657	3,932,000	14.69	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		5,322.10000	5.32210	5,408,020	14.67	0.00	0	
Total R213 Option											0.00	0	
Total For R213											0.00	0	16,31
R214	On	05/11/2020	Bond Future			11.21634	63.79111	11.23401	63.69429	25.11	0.00	0	15,78
R214	On	04/02/2021	Bond Future			11.42205	64.45355	11.44039	64.35598	22.57	0.00	0	
R214	On	06/05/2021	Bond Future			11.62631	61.86063	11.64535	61.76218	21.92	0.00	0	
R214	On	05/08/2021	Bond Future			11.84232	62.53161	11.86215	62.43210	20.96	0.00	0	
Total R214 Future											0.00	0	15,78
R214	On	05/11/2020	Bond Future	10.25	Call		923.61000	0.92361	932,380	24.12	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		6,706.50000	6.70650	6,618,450	24.12	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		937.13000	0.93713	946,050	24.13	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		6,657.03000	6.65703	6,569,130	24.13	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		910.95000	0.91095	919,560	24.12	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		6,756.93000	6.75693	6,668,720	24.12	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		1,537.96000	1.53796	1,556,120	21.59	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		7,988.74000	7.98874	7,909,330	21.59	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		1,552.63000	1.55263	1,570,950	21.59	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/02/2021	Bond Future	10.33	Put		7,941.14000	7.94114	7,861,890	21.59	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		1,523.39000	1.52339	1,541,380	21.59	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		8,036.52000	8.03652	7,956,940	21.59	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		6,257.82000	6.25782	6,312,590	22.60	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		3,213.94000	3.21394	3,170,260	22.60	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		6,288.48000	6.28848	6,343,400	22.62	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		3,197.16000	3.19716	3,153,630	22.62	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		6,227.20000	6.22720	6,281,810	22.58	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		3,230.83000	3.23083	3,186,990	22.58	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		5,548.58000	5.54858	5,597,690	21.25	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		4,765.97000	4.76597	4,715,570	21.25	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		5,575.64000	5.57564	5,624,900	21.26	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		4,744.01000	4.74401	4,693,760	21.26	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		5,521.55000	5.52155	5,570,510	21.23	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		4,788.02000	4.78802	4,737,470	21.23	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	15,78
Total for Bond											1,170,411,932.48	12,805	1,200,56
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 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 R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	
Total R209 Future									0.00	0	
Total For R209									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R186 Future									0.00	0	
Total For R209/R186									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future									0.00	0	
Total For R209/R204									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R212 Future									0.00	0	
Total For R212									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 05/11/2020 GOVI			706.38200	706.38200	705.30100	705.30100			7,063,820.00	1	1,0
GOVI On 04/02/2021 GOVI			713.71700	713.71700	712.62800	712.62800			0.00	0	
GOVI On 06/05/2021 GOVI			721.28700	721.28700	720.18700	720.18700			0.00	0	
GOVI On 05/08/2021 GOVI			729.02300	729.02300	727.91200	727.91200			0.00	0	
Total GOVI Future									7,063,820.00	1	1,01

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
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			325,390.00000	32.53900	314,580,000		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			325,490.00000	32.54900	314,680,000		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			325,290.00000	32.52900	314,480,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.95	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.95	Put			383,220.00000	38.32200	372,330,000		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			383,320.00000	38.33200	372,430,000		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			383,120.00000	38.31200	372,230,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			415,170.00000	41.51700	426,170,000		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			415,070.00000	41.50700	426,070,000		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			414,970.00000	41.49700	425,970,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Call			87,820.00000	8.78200	98,930,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Call			87,720.00000	8.77200	98,830,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Call			87,620.00000	8.76200	98,730,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												7,063,820.00	1	1,01
Total for GOVI												7,063,820.00	1	1,01
AL37	On	05/11/2020	Index Future			747.67000	747.67000	746.39000	746.39000			0.00	0	
AL37	On	04/02/2021	Index Future			755.43400	755.43400	754.14400	754.14400			0.00	0	
AL37	On	06/05/2021	Index Future			763.44600	763.44600	762.14400	762.14400			0.00	0	
AL37	On	05/08/2021	Index Future			771.63400	771.63400	770.31900	770.31900			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/11/2020	Index Future			817.29200	817.29200	815.66800	815.66800			0.00	0	
AL7T	On	04/02/2021	Index Future			825.77900	825.77900	824.14200	824.14200			0.00	0	
AL7T	On	06/05/2021	Index Future			834.53700	834.53700	832.88400	832.88400			0.00	0	
AL7T	On	05/08/2021	Index Future			843.48800	843.48800	841.81800	841.81800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	05/11/2020	Index Future			715.07000	715.07000	714.01400	714.01400			0.00	0	20
ALBI	On	04/02/2021	Index Future			722.49600	722.49600	721.43200	721.43200			0.00	0	
ALBI	On	06/05/2021	Index Future			730.15900	730.15900	729.08500	729.08500			0.00	0	
ALBI	On	05/08/2021	Index Future			737.99000	737.99000	736.90500	736.90500			0.00	0	
Total ALBI Future												0.00	0	20
Total For ALBI												0.00	0	20
IGOV	On	05/11/2020	Index Future			253.92600	253.92600	253.73900	253.73900			0.00	0	1,25
IGOV	On	04/02/2021	Index Future			256.62500	256.62500	256.43700	256.43700			0.00	0	
IGOV	On	06/05/2021	Index Future			259.40800	259.40800	259.21900	259.21900			0.00	0	
IGOV	On	05/08/2021	Index Future			262.25100	262.25100	262.06000	262.06000			0.00	0	
Total IGOV Future												0.00	0	1,25
Total For IGOV												0.00	0	1,25
Total for Index												0.00	0	1,46
JIBAR F	On	16/09/2020	Jibar Future			3.46500	96.53500	3.46500	96.53500			0.00	0	
JIBAR F	On	21/10/2020	Jibar Future			3.45500	96.54500	3.46000	96.54000			0.00	0	
JIBAR F	On	18/11/2020	Jibar Future			3.46000	96.54000	3.46000	96.54000			0.00	0	
JIBAR F	On	15/12/2020	Jibar Future			3.45500	96.54500	3.45500	96.54500			0.00	0	30,07
JIBAR F	On	20/01/2021	Jibar Future			3.46000	96.54000	3.47000	96.53000			0.00	0	
JIBAR F	On	17/02/2021	Jibar Future			3.48000	96.52000	3.45500	96.54500			0.00	0	
JIBAR F	On	17/03/2021	Jibar Future			3.49000	96.51000	3.50500	96.49500			0.00	0	
JIBAR F	On	15/06/2021	Jibar Future			3.65500	96.34500	3.66500	96.33500			0.00	0	
JIBAR F	On	15/09/2021	Jibar Future			3.75000	96.25000	3.76000	96.24000			0.00	0	
JIBAR F	On	15/12/2021	Jibar Future			3.95500	96.04500	3.95500	96.04500			0.00	0	
JIBAR F	On	16/03/2022	Jibar Future			4.11500	95.88500	4.13500	95.86500			0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			4.35500	95.64500	4.44500	95.55500			0.00	0	
Total Jibar Future												0.00	0	30,07
Total For JIBAR FUTURE												0.00	0	30,07
Total for Jibar												0.00	0	30,07
5Y STN	On	21/12/2021	Interest Rate Swap			90.60000	90.60000	90.62000	90.62000			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 :											1,177,475,752.48	12,806	1,233,10	
AA06	On	15/04/2021	Spot Bond					0.00000	100.37330			0.00	0	
Total AA06 SPOT												0.00	0	
Total For AA06												0.00	0	
AA06/JI	On	15/04/2021	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			5.23500	106.05182	5.23500	106.03684				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	108.05600	10.00000	108.02700				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	99.68946	11.37000	105.32161				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	99.71976	11.81000	99.68868				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	65.72437	100.00000	65.57970				0.00	0	
Total AB024U SPOT										0.00	0	
Total For AB024U										0.00	0	
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB025U SPOT										0.00	0	
Total For AB025U										0.00	0	
AB026L On 20/08/2021 Spot Bond			100.00000	51.53132	100.00000	51.41790				0.00	0	
Total AB026U SPOT										0.00	0	
Total For AB026U										0.00	0	
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB028U SPOT										0.00	0	
Total For AB028U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	108.27100	10.00000	108.24200				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			4.71000	287.88577	4.71000	287.90591				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.07425				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.64715				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.46898	9.65000	101.42631				0.00	0	
Total ABF004 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.87906				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABF19U SPOT										0.00	0	
Total For ABF19U										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.13214				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.83164				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.26425				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.55792				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.91308				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.00194				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.59663				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.15557				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN24 On 17/10/2020 Spot Bond					0.00000	100.63852				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN24 On 17/10/2024 Spot Bond					0.00000	101.96532				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.81143				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2021 Spot Bond					0.00000	100.14251				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN27 On 29/08/2023 Spot Bond					0.00000	99.77175				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	99.69178				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	100.82457				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.08731				0.00	540,000,000	470,000,000
Total ABFN31 SPOT										0.00	540,000,000	470,000,000
Total For ABFN31										0.00	540,000,000	470,000,000
ABFN31 On 15/11/2023 Spot Bond					0.00000	100.68468				0.00	1,160,000,000	830,000,000
Total ABFN32 SPOT										0.00	1,160,000,000	830,000,000
Total For ABFN32										0.00	1,160,000,000	830,000,000
ABFN32 On 15/11/2024 Spot Bond					0.00000	100.09297				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2022 Spot Bond					0.00000	100.61578				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN34 On 07/02/2024 Spot Bond					0.00000	100.84399				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.07606				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 07/02/2029 Spot Bond					0.00000	100.19725				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.49230				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.67420				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.31491				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.32981				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.93503				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.61723				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.63280				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.64399				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.93625				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	99.80559				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.07977				0.00	0	
Total ABK12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	99.55195				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			5.10000	5.10000	5.10000	141.92095				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	52.38598	100.00000	52.28036				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.16000	8.16000	8.16000	132.35851				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	16.55921	100.00000	16.52601				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	98.23084				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			4.02000	210.95125	4.02000	210.96991				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.36000	4.36000	4.36000	133.76647				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.10000	5.10000	5.10000	173.11175				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.25000	5.25000	5.25000	196.98522				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.07500	6.07500	6.07500	103.71391				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.42500	7.42500	7.42500	117.11404				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.73500	4.73500	4.73500	103.86665			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABN87 On 21/12/2026 Spot Bond			7.43500	7.43500	7.43500	117.05959			0.00	0	
Total ABN87 SPOT									0.00	0	
Total For ABN87									0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.12500	106.77652	4.12500	106.76461			0.00	0	1,020,000,00
Total ABS11 SPOT									0.00	0	1,020,000,00
Total For ABS11									0.00	0	1,020,000,00
ABS13 On 14/05/2022 Spot Bond			5.47000	109.50659	5.47000	109.49053			0.00	0	110,000,00
Total ABS13 SPOT									0.00	0	110,000,00
Total For ABS13									0.00	0	110,000,00
ABS14 On 11/11/2020 Spot Bond			4.79000	103.58964	4.79000	103.57618			0.00	0	361,000,00
Total ABS14 SPOT									0.00	0	361,000,00
Total For ABS14									0.00	0	361,000,00
ABS15 On 11/11/2022 Spot Bond			4.89500	112.89138	4.89500	112.87654			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.99000	117.63447	6.99000	117.61251		1,258,200,000,000.00		180,000,000	90,000,00
Total ABS16 SPOT								1,258,200,000,000.00		180,000,000	90,000,00
Total For ABS16								1,258,200,000,000.00		180,000,000	90,000,00
ABS17 On 11/11/2027 Spot Bond			8.20000	116.09909	8.20000	116.07374			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			5.31500	116.78284	5.31500	116.76620			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.50000	110.21424	7.50000	110.19219		3,456,300,000,000.00		460,840,000	10,645,420,00
Total ABS7 SPOT								3,456,300,000,000.00		460,840,000	10,645,420,00
Total For ABS7								3,456,300,000,000.00		460,840,000	10,645,420,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	13.39172	100.00000	13.36224			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABSI2 On 07/12/2023 Spot Bond			3.51000	3.51000	3.51000	298.33084			151,807,500,000.00	43,250,000	216,250,000
Total ABSI2 SPOT									151,807,500,000.00	43,250,000	216,250,000
Total For ABSI2									151,807,500,000.00	43,250,000	216,250,000
ABSI4 On 31/01/2022 Spot Bond			2.45000	164.37736	2.45000	164.39890			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			10.30000	10.30000	10.30000	103.28435			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ACIF1U SPOT									0.00	0	
Total For ACIF1U									0.00	0	
ACL089 On 25/11/2020 Spot Bond			10.00000	108.27100	10.00000	108.24200			0.00	0	
Total ACL089/JIBAR SPOT									0.00	0	
Total For ACL089/JIBAR									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.17060			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.13627			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	286.70323			0.00	0	
Total ACL127 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL127										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	286.75827				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	101.09355				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	108.27100	10.00000	108.24200				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL142 On 20/12/2021 Spot Bond					0.00000	101.09872				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.46575				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	101.13765				0.00	0	
Total ACL187 SPOT										0.00	0	
Total For ACL187										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	101.12784				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.13306				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.13306				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.16229				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.16229				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL202 On 30/01/2023 Spot Bond					0.00000	193.90427				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	196.38376				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL214 On 20/09/2020 Spot Bond					0.00000	100.83352				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.07811				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.50463				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	101.07122				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	101.04544				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.39550				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.72663				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.03960				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.04000				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	99.88957				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL02 On 11/04/2024 Spot Bond					0.00000	97.61776				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	93.77161				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.60194				0.00	433,300,000	121,900,000
Total AGT01 SPOT										0.00	433,300,000	121,900,000
Total For AGT01										0.00	433,300,000	121,900,000
AGT02 On 28/11/2024 Spot Bond					0.00000	97.81793				0.00	786,900,000	271,600,000
Total AGT02 SPOT										0.00	786,900,000	271,600,000
Total For AGT02										0.00	786,900,000	271,600,000
AGT03 On 05/06/2025 Spot Bond					0.00000	98.19737				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.57901				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.43337				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.51952				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.56479				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.56004				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.61232				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.66455				0.00	0	
Total AHF3B5 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.83524				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.88730				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.25219				0.00	0	270,000,00
Total AHF5A1 SPOT										0.00	0	270,000,00
Total For AHF5A1										0.00	0	270,000,00
AHF5A On 21/08/2023 Spot Bond					0.00000	100.04118				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			5.76500	111.20915	5.76500	111.19197				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.04362				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.04686				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.06943				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.41713				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.57465				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.04355				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.04678				0.00	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 AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.06924				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHL1AI 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	
AHL1BI 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	2,850,000,00
Total AIG2U SPOT										0.00	0	2,850,000,00
Total For AIG2U										0.00	0	2,850,000,00
AIR02 On 30/04/2023 Spot Bond			6.26500	116.88527	6.26500	116.86557				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.76500	113.82925	5.76500	113.81166			1,153,000,000,000.00		200,000,000	100,000,00
Total AIR04 SPOT									1,153,000,000,000.00		200,000,000	100,000,00
Total For AIR04									1,153,000,000,000.00		200,000,000	100,000,00
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			11.63500	92.96320	11.63500	92.93463				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.53000	171.48457	5.53000	171.49286				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
AIRP1L On 28/08/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,850,000,00
Total AIRP1U SPOT										0.00	0	2,850,000,00
Total For AIRP1U										0.00	0	2,850,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIRS1U SPOT										0.00	0	
Total For AIRS1U										0.00	0	
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIRT1U SPOT										0.00	0	
Total For AIRT1U										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.62571				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF05 On 24/08/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total APF05 SPOT										0.00	0	
Total For APF05										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.40678				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.03197				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.21945				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.55088				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.22061				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond					0.00000	101.01009				0.00	0	
Total APF11 SPOT										0.00	0	
Total For APF11										0.00	0	
APF12 On 24/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AS441L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS441U SPOT										0.00	0	
Total For AS441U										0.00	0	
AS442L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS442U SPOT										0.00	0	
Total For AS442U										0.00	0	
AS447L On 19/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	200,000,00
Total AS447U SPOT										0.00	0	200,000,00
Total For AS447U										0.00	0	200,000,00
ASN02L On 07/12/2033 Spot Bond			5.50000	213.65923	5.50000	213.66969				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03L On 07/12/2033 Spot Bond			5.51500	191.78256	5.51500	191.79188				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN08L On 20/09/2020 Spot Bond					0.00000	101.02477				0.00	0	
Total ASN080 SPOT										0.00	0	
Total For ASN080										0.00	0	
ASN08L On 03/09/2020 Spot Bond					0.00000	99.86903				0.00	0	
Total ASN084 SPOT										0.00	0	
Total For ASN084										0.00	0	
ASN08L On 01/10/2020 Spot Bond					0.00000	130.18296				0.00	0	
Total ASN087 SPOT										0.00	0	
Total For ASN087										0.00	0	
ASN09L On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN091 SPOT										0.00	0	
Total For ASN091										0.00	0	
ASN09L On 21/10/2020 Spot Bond					0.00000	100.59806				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09L On 10/11/2020 Spot Bond					0.00000	100.20866				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09L On 20/12/2020 Spot Bond					0.00000	98.67416				0.00	0	
Total ASN099 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN099										0.00	0	
ASN111 On 02/12/2020 Spot Bond					0.00000	99.86637				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN111 On 07/03/2021 Spot Bond					0.00000	101.27408				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN113 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN121 On 20/12/2020 Spot Bond					0.00000	101.50542				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN134 On 20/12/2020 Spot Bond					0.00000	101.48827				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN135 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN137 On 31/01/2022 Spot Bond			3.18000	162.71524	3.18000	162.73337				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN140 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN144 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN145 On 20/06/2021 Spot Bond					0.00000	96.06922				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN146 On 04/05/2021 Spot Bond					0.00000	100.35143				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN146 On 04/05/2021 Spot Bond					0.00000	100.35560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN147 On 31/01/2022 Spot Bond			3.22500	162.61354	3.22500	162.63146				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN149 On 31/05/2021 Spot Bond					0.00000	52.38860				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN150 On 02/06/2021 Spot Bond					0.00000	99.86155				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN152 On 31/03/2028 Spot Bond			5.74000	165.94486	5.74000	165.95195				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN154 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN156 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN157 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN159 On 08/08/2021 Spot Bond					0.00000	100.21614				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN160 On 19/08/2021 Spot Bond					0.00000	100.02733				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN161 On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN163 On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN16: On 20/06/2021 Spot Bond					0.00000	101.51461				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	101.25164				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.97633				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.54500	93.81910	5.54500	93.82367				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.99048				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.00458				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.09104				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	99.99999				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	99.99966				0.00	0	
Total ASN209 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN209										0.00	0	
ASN21 On 28/08/2020 Spot Bond					0.00000	99.94662				0.00	0	
Total ASN210 SPOT										0.00	0	
Total For ASN210										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	99.89811				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	99.90748				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.24821				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.99908				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.10351				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.05936				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.04345				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.21507				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.01884				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.06780				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.35117				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310: On 20/01/2021 Spot Bond					0.00000	101.17298				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN315: On 31/03/2029 Spot Bond			5.12500	5.12500	5.12500	92.42891				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318: On 28/02/2033 Spot Bond			5.60500	5.60500	5.60500	83.89093				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319: On 20/06/2024 Spot Bond					0.00000	101.01415				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327: On 20/06/2024 Spot Bond					0.00000	101.15023				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328: On 09/05/2024 Spot Bond					0.00000	100.21232				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333: On 20/06/2024 Spot Bond					0.00000	101.02137				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335: On 31/01/2038 Spot Bond			5.65500	92.47150	5.65500	92.47572				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337: On 20/06/2024 Spot Bond					0.00000	101.08495				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341: On 12/02/2021 Spot Bond					0.00000	100.25231				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN342: On 12/02/2021 Spot Bond					0.00000	100.25231				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34: On 20/06/2024 Spot Bond					0.00000	100.99044				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.05081				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.04199				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.04199				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	99.89799				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.23953				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.02306				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.05915				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.44979				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	101.15215				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	101.15215				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.22412				0.00	0	
Total ASN386 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.03166				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2020 Spot Bond					0.00000	100.05270				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.10606				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.02478				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.19656				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2020 Spot Bond					0.00000	101.27225				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2020 Spot Bond					0.00000	100.46387				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	101.27038				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.97431				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.97431				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.96592				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.99504				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.10160				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.80362				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	100.73171				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.62181				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.62711				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond					0.00000	100.92592				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond					0.00000	100.96690				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond					0.00000	100.66923				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond					0.00000	100.77679				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.39866				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.46025				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 31/03/2024 Spot Bond					0.00000	100.70984				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond					0.00000	100.67707				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.18813				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.10914				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN75: On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN75U SPOT										0.00	0	
Total For ASN75U										0.00	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	101.38928				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.26500	103.54587	4.26500	103.53392			844,470,000,000.00	198,000,000	1,055,600,000	
Total BAW19 SPOT									844,470,000,000.00	198,000,000	1,055,600,000	
Total For BAW19									844,470,000,000.00	198,000,000	1,055,600,000	
BAW21 On 24/03/2022 Spot Bond			5.32500	109.82739	5.32500	109.81171			0.00	0		
Total BAW21 SPOT									0.00	0		
Total For BAW21									0.00	0		
BAW21 On 24/03/2022 Spot Bond			9.30000	103.86807	9.30000	103.84242			0.00	0		
Total BAW21/R208 SPOT									0.00	0		
Total For BAW21/R208									0.00	0		
BAW22 On 07/12/2022 Spot Bond					0.00000	101.27407			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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW27U										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	102.04682				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.00002				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.19355				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.83401				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			000,000,000,000,000.00	30,000,000,000	30,000,000,00	
Total BAW32U SPOT									10,000,000,000,000.00	30,000,000,000	30,000,000,00	
Total For BAW32U									10,000,000,000,000.00	30,000,000,000	30,000,000,00	
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.46512				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.29777				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.63008				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.31270				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.31873				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.29785				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			7.96500	7.96500	7.96500	109.12434				0.00	0	

Contract 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	
BAYA65 On 30/06/2021 Spot Bond					0.00000	101.20074				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.20074				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.20074				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.91000	10.91000	10.91000	110.05255				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.56337				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	102.04257				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.57696				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.57704				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.64756				0.00	0	311,415,50
Total BAYA77 SPOT										0.00	0	311,415,50
Total For BAYA77										0.00	0	311,415,50
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.35008				0.00	0	50,000,00
Total BAYA78 SPOT										0.00	0	50,000,00
Total For BAYA78										0.00	0	50,000,00
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.35008				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
BAYA8(On 30/06/2023 Spot Bond					0.00000	101.95015				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.38745				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYB08 On 30/09/2020 Spot Bond					0.00000	102.13536				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.53674				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.57323				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.57323				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.57323				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.61078				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.57383				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.57383				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.64849				0.00	0	
Total BAYB20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB20										0.00	0	
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD1U SPOT										0.00	0	
Total For BAYD1U										0.00	0	
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD2U SPOT										0.00	0	
Total For BAYD2U										0.00	0	
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD3U SPOT										0.00	0	
Total For BAYD3U										0.00	0	
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD4U SPOT										0.00	0	
Total For BAYD4U										0.00	0	
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD5U SPOT										0.00	0	
Total For BAYD5U										0.00	0	
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD6U SPOT										0.00	0	
Total For BAYD6U										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.19469				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.18409				0.00	0	10,000,000.00
Total BCJ15 SPOT										0.00	0	10,000,000.00
Total For BCJ15										0.00	0	10,000,000.00
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.12812				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.85500	7.85500	7.85500	104.32577				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD3021 On 18/04/2028 Spot Bond			100.00000	10.99269	100.00000	10.96835				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.33291				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.78608				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.84842				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.94348				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										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			5.46500	99.85050	5.46500	105.50873				0.00	0	
Total BGL05 SPOT										0.00	0	
Total For BGL05										0.00	0	
BGL06 On 04/09/2020 Spot Bond					0.00000	101.74688				0.00	0	60,000,00
Total BGL06 SPOT										0.00	0	60,000,00
Total For BGL06										0.00	0	60,000,00
BGL07 On 03/09/2022 Spot Bond			6.76500	109.11356	6.76500	109.09384				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.81080				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL09 On 29/09/2020 Spot Bond			5.46500	105.14898	5.46500	105.13332				0.00	0	
Total BGL09 SPOT										0.00	0	
Total For BGL09										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.06254				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.66500	107.61520	6.66500	107.59602				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL12 On 20/08/2021 Spot Bond					0.00000	102.65374				0.00	0	500,000,00
Total BGL12 SPOT										0.00	0	500,000,00
Total For BGL12										0.00	0	500,000,00
BGL13 On 20/08/2021 Spot Bond			5.76500	105.80791	5.76500	105.79158				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.09822				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	104.69372				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	99.98054				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.30009				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.37596				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	99.95922				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	106.89529				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.34747				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	99.91802				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.09301				0.00	0	
Total BID10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.50500	114.58823	5.50500	114.57133				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.10302				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.04791				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.64000				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	97.86399				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.46101				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.81526				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.04833				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	101.04135				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 15/09/2020 Spot Bond					0.00000	101.06855				0.00	0	140,000,00
Total BPPF04 SPOT										0.00	0	140,000,00
Total For BPPF04										0.00	0	140,000,00
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.94013				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.58417				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.23740				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2020 Spot Bond					0.00000	99.96946				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.03758				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.01907				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	98.41458				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.68101				0.00	0	80,000,00
Total BPPF23 SPOT										0.00	0	80,000,00
Total For BPPF23										0.00	0	80,000,00
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.34432				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.36706				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BS2A2L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A2U SPOT										0.00	0	
Total For BS2A2U										0.00	0	
BS2B1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2B1U SPOT										0.00	0	
Total For BS2B1U										0.00	0	
BS2C1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2C1U SPOT										0.00	0	
Total For BS2C1U										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.13714				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.21920				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BX161L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX161U SPOT										0.00	0	
Total For BX161U										0.00	0	
BX162L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX162U SPOT										0.00	0	
Total For BX162U										0.00	0	
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX163U SPOT										0.00	0	
Total For BX163U										0.00	0	
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX164U SPOT										0.00	0	
Total For BX164U										0.00	0	
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYA68U SPOT										0.00	0	
Total For BYA68U										0.00	0	
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYB10U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For BYB10U									0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	100.65033			0.00	0	
Total CBL24 SPOT									0.00	0	
Total For CBL24									0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.36500	107.92703	4.36500	107.91436		1,571,836,500,000.00	360,100,000	101,300,00	
Total CBL26 SPOT								1,571,836,500,000.00	360,100,000	101,300,00	
Total For CBL26								1,571,836,500,000.00	360,100,000	101,300,00	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.40527			0.00	0	1,000,000,00
Total CBL28 SPOT								0.00	0	0	1,000,000,00
Total For CBL28								0.00	0	0	1,000,000,00
CBL29 On 30/04/2024 Spot Bond					0.00000	98.91802			0.00	0	
Total CBL29 SPOT								0.00	0	0	
Total For CBL29								0.00	0	0	
CCT01 On 23/06/2023 Spot Bond			7.35000	115.25104	7.35000	115.22831			0.00	0	
Total CCT01 SPOT								0.00	0	0	
Total For CCT01								0.00	0	0	
CCT02 On 12/06/2024 Spot Bond			8.87500	110.99117	8.87500	110.96485			0.00	0	
Total CCT02 SPOT								0.00	0	0	
Total For CCT02								0.00	0	0	
CCT03 On 15/03/2025 Spot Bond			8.69500	114.04538	8.69500	114.01901			0.00	0	2,000,000,00
Total CCT03 SPOT								0.00	0	0	2,000,000,00
Total For CCT03								0.00	0	0	2,000,000,00
CCT04 On 17/07/2027 Spot Bond			9.65000	103.63260	9.65000	102.48841			0.00	0	
Total CCT04 SPOT								0.00	0	0	
Total For CCT04								0.00	0	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	108.27100	10.00000	108.24200			0.00	0	
Total CGR14/JIBAR SPOT								0.00	0	0	
Total For CGR14/JIBAR								0.00	0	0	
CGR21 On 12/10/2020 Spot Bond					0.00000	101.15343			0.00	0	
Total CGR21 SPOT								0.00	0	0	
Total For CGR21								0.00	0	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	100.78537			0.00	0	
Total CGR24 SPOT								0.00	0	0	
Total For CGR24								0.00	0	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.56081			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR33 On 22/09/2020 Spot Bond					0.00000	101.38647				0.00	0	
Total CGR33 SPOT										0.00	0	
Total For CGR33										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.22306				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CGR39U SPOT										0.00	0	
Total For CGR39U										0.00	0	
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CGR40U SPOT										0.00	0	
Total For CGR40U										0.00	0	
CGR41 On 25/06/2021 Spot Bond					0.00000	101.33427				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.50148				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.27734				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond					0.00000	101.10165				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.53320				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.92047				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.91436				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.45778				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	155.19432	3.14000	155.13439				0.00	0	
Total CLN193 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN193										0.00	0	
CLN193 On 13/09/2021 Spot Bond			3.15000	3.15000	3.15000	156.91542				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	108.27100	10.00000	108.24200				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	108.27100	10.00000	108.24200				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN292 On 25/11/2020 Spot Bond			10.00000	108.27100	10.00000	108.24200				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN315 On 20/03/2023 Spot Bond			7.87500	109.31762	7.87500	109.29469				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.25173				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.62521				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.53500	117.12382	6.53500	117.10336				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			8.67500	118.53647	8.67500	118.50912				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.39930				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.53128				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	108.11627				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2021 Spot Bond			5.36000	106.74136	5.36000	106.72602				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	103.26986	10.98000	103.23987				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			11.00000	104.70484	11.00000	104.67439				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	100.40031				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38 On 20/09/2024 Spot Bond			8.46500	117.23219	8.46500	117.20578				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	101.38188				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	101.05910				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN38 On 26/01/2021 Spot Bond					0.00000	100.57282				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	101.06778				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.15404				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN39(On 14/11/2022 Spot Bond					0.00000	100.15269				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN41(On 20/09/2020 Spot Bond					0.00000	101.01442				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN411 On 20/09/2020 Spot Bond					0.00000	101.26239				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN41(On 20/09/2020 Spot Bond					0.00000	101.26857				0.00	0	
Total CLN413 SPOT										0.00	0	
Total For CLN413										0.00	0	
CLN41(On 20/09/2020 Spot Bond					0.00000	101.29952				0.00	0	
Total CLN415 SPOT										0.00	0	
Total For CLN415										0.00	0	
CLN41(On 23/09/2020 Spot Bond					0.00000	101.28194				0.00	0	
Total CLN418 SPOT										0.00	0	
Total For CLN418										0.00	0	
CLN41(On 20/12/2020 Spot Bond					0.00000	101.38535				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN42(On 20/12/2020 Spot Bond					0.00000	101.77259				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN42(On 26/01/2021 Spot Bond					0.00000	100.75716				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN42(On 20/12/2020 Spot Bond					0.00000	102.93300				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN42(On 20/12/2020 Spot Bond					0.00000	102.24000				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN42(On 20/12/2020 Spot Bond					0.00000	102.47900				0.00	0	
Total CLN424 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN424										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	101.63780				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	101.78900				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	101.74536				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	160.64000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	102.97400				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	102.99600				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	103.75000				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	161.68000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	101.22231				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	101.14503				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	100.60736				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN439 On 20/03/2021 Spot Bond					0.00000	164.60000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN440 On 24/05/2021 Spot Bond			5.26000	107.25116	5.26000	107.23603				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			3.15000	162.78310	3.15000	162.80137				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			6.61000	121.89212	6.61000	121.89462				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.85000	120.69947	6.85000	120.70117				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	101.44039				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.10878				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.31654				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.56282				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			5.96500	110.46099	5.96500	110.44336				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	101.62510				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	101.04643				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	

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 28/03/2022 Spot Bond					0.00000	101.67562				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	100.04170				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47: On 23/06/2021 Spot Bond					0.00000	101.97886				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN47: On 20/09/2020 Spot Bond					0.00000	101.23945				0.00	0	
Total CLN476 SPOT										0.00	0	
Total For CLN476										0.00	0	
CLN47: On 29/11/2021 Spot Bond			100.00000	43.98356	100.00000	43.88674				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN48: On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48: On 20/05/2021 Spot Bond					0.00000	100.43968				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN48: On 20/05/2021 Spot Bond					0.00000	100.78296				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN48: On 02/12/2021 Spot Bond					0.00000	100.72260				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48: On 02/12/2021 Spot Bond			5.46000	107.28932	5.46000	107.27353				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48: On 20/06/2022 Spot Bond					0.00000	101.47158				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN48: On 23/06/2021 Spot Bond			8.96500	105.41864	8.96500	108.60576				0.00	0	
Total CLN487 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.76500	106.76962	5.76500	106.75313				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.66830				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	101.23791				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2020 Spot Bond					0.00000	99.90366				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.16500	113.47100	6.16500	118.47814				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.47870				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	100.05925				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 10/10/2020 Spot Bond					0.00000	100.75282				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.77542				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.81526				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.81526				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2020 Spot Bond					0.00000	100.51880				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.57722				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2020 Spot Bond					0.00000	100.75825				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	94.09061				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	104.39932	9.96000	104.37175				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	103.17167	10.01000	103.14414				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	99.98389				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	101.44503	9.60000	102.84248				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	101.21870				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 17/09/2020 Spot Bond					0.00000	101.05968				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN521 On 27/02/2023 Spot Bond					0.00000	99.95726				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.16417				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN524 On 09/09/2022 Spot Bond			9.20000	104.21721	9.20000	104.19174				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2021 Spot Bond					0.00000	100.52302				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.12124				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.77554				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.17662				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	100.68265				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2021 Spot Bond					0.00000	101.14497				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.21870				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.15374				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.64079				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.08000	9.08000	9.08000	105.95650				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	98.99911				0.00	0	
Total CLN536 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN536										0.00	0	
CLN53: On 25/01/2023 Spot Bond					0.00000	100.49331				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	100.78873				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54: On 20/12/2023 Spot Bond					0.00000	114.17300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54: On 30/05/2022 Spot Bond					0.00000	99.89621				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					0.00000	100.77330				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54: On 21/08/2026 Spot Bond			8.55000	106.88649	8.55000	106.86217				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54: On 29/03/2025 Spot Bond			8.60000	109.54522	8.60000	109.52016				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54: On 12/11/2025 Spot Bond			8.69000	108.93290	8.69000	108.90772				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	295.59369				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55: On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55: On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55: On 20/12/2020 Spot Bond					0.00000	101.76099				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.11124				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.17739				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.99977				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.86586				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
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	140.64500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.21546				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.77598	10.19000	102.72113				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.55000	108.54586	8.55000	109.50940				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.21229				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.03988				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.83037				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN567 On 04/06/2023 Spot Bond					0.00000	101.37616				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.20314				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.18560				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	100.62183				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.78000	106.79635	8.78000	107.73208				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.18716				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	101.11407				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.20420				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	101.18077				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN576 On 25/04/2023 Spot Bond					0.00000	97.59300				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.25670				0.00	0	50,000,00
Total CLN577 SPOT										0.00	0	50,000,00
Total For CLN577										0.00	0	50,000,00
CLN578 On 18/04/2026 Spot Bond					0.00000	100.61687				0.00	0	
Total CLN578 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.95318				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.20868				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	99.90281				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN582 On 16/09/2025 Spot Bond					0.00000	101.34957				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.56479				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	99.90559				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	101.98291				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.27030				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.07432				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	101.12638				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.32547				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	103.31102				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.83000	126.34145	4.83000	103.34040				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	99.99978				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.91982				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	99.99978				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.26436				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.90277				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.16368				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.12638				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.12638				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.30085				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.44289				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN604 On 05/08/2024 Spot Bond					0.00000	100.30198				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.16776				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	100.87097				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.69607				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.00006				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	102.95483	9.32000	102.92920				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.53916				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	100.86542				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.27411				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.00010				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	101.33291				0.00	0	
Total CLN614 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For CLN614										0.00	0	
CLN614 On 30/09/2020 Spot Bond					0.00000	100.82502				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	101.35116				0.00	0	50,000,00
Total CLN616 SPOT										0.00	0	50,000,00
Total For CLN616										0.00	0	50,000,00
CLN616 On 20/12/2024 Spot Bond					0.00000	101.14504				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.21381				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.29842				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.45093				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.44952				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.42026				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	101.40252				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.50090				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			5.98500	107.43778	5.98500	107.42058				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.03898				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	100.46531				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.44000	79.74164	12.44000	79.71550				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2021 Spot Bond					0.00000	100.05281				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.25000	101.13203	9.25000	101.10719				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.03857				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/05/2021 Spot Bond					0.00000	100.04043				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.00170				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.20532				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	100.04630				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.04108				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.03816				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN638 On 19/02/2021 Spot Bond					0.00000	100.03335				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	100.16288				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.04630				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.62188				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.04132				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.10625				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.45313				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	101.10807				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.03816				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.36730				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.03816				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.02037				0.00	0	
Total CLN651 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN651										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	100.03816				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65: On 18/02/2021 Spot Bond					0.00000	100.07280				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN65: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65: On 22/03/2030 Spot Bond					0.00000	101.62625				0.00	0	40,000,00
Total CLN655 SPOT										0.00	0	40,000,00
Total For CLN655										0.00	0	40,000,00
CLN65: On 20/06/2025 Spot Bond					0.00000	101.28248				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65: On 13/10/2026 Spot Bond					0.00000	100.98697				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	101.09356				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN65: On 20/06/2023 Spot Bond					0.00000	101.10564				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	101.14512				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66: On 20/06/2023 Spot Bond					0.00000	90.85700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	101.41381				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66: On 20/12/2024 Spot Bond					0.00000	87.67400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	107.17500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	99.95162				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.06853				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.05603				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	102.94775				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.32453				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	99.95391				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.04765				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	101.23572				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			5.42456	127.98502	5.42456	104.01541				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.42456	127.98502	5.42456	104.01608				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN675 On 18/06/2021 Spot Bond					0.00000	101.70501				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.04968				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.05509				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	102.28283				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	101.06775				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.18965				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	100.05144				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.13429				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.09187				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.10067				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.18189				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN686 On 21/06/2023 Spot Bond					0.00000	101.16995				0.00	0	
Total CLN686 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	101.18250				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.16324				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/06/2023 Spot Bond					0.00000	101.01070				0.00	0	
Total CLN689 SPOT										0.00	0	
Total For CLN689										0.00	0	
CLN689 On 21/12/2026 Spot Bond					0.00000	100.97671				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.85666				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.93955				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.14154				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.24181				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.95660				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	90.89706				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	83.37525				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	81.78347				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	100.80321				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.61346				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.18393				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.28693				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	78.48578				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.18383				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	83.96838				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	85.36620				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.10428				0.00	10,000,000,000	5,000,000,000
Total CLN707 SPOT										0.00	10,000,000,000	5,000,000,000
Total For CLN707										0.00	10,000,000,000	5,000,000,000
CLN708 On 11/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	17,600,000,000
Total CLN708 SPOT										0.00	0	17,600,000,000
Total For CLN708										0.00	0	17,600,000,000
CLN81 On 18/04/2028 Spot Bond			7.85500	104.34774	7.85500	104.32577				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	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
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.10741				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.36500	114.63853	7.36500	114.61587				0.00	0	150,000,00
Total COJ05 SPOT										0.00	0	150,000,00
Total For COJ05										0.00	0	150,000,00
COJ07 On 23/03/2021 Spot Bond			5.67500	107.39742	5.67500	107.38108				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.65000	109.87450	9.65000	109.84621				0.00	0	40,000,00
Total COJ08 SPOT										0.00	0	40,000,00
Total For COJ08										0.00	0	40,000,00
COJG0 On 09/06/2024 Spot Bond			5.94500	116.30613	5.94500	116.28751				0.00	0	18,900,000,00
Total COJG01 SPOT										0.00	0	18,900,000,00
Total For COJG01										0.00	0	18,900,000,00
COT01 On 03/04/2023 Spot Bond			6.60000	109.49339	6.60000	109.47396				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.11000	104.46172	10.11000	104.43357				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.20000	98.15589	10.20000	98.12921				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			8.96500	8.96500	8.96500	109.68099				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	101.06711				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.84363				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
CSA05U On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSA05U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CSA05U										0.00	0	
CSD05 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSD05U SPOT										0.00	0	
Total For CSD05U										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.09349				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.19674				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.05485				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.58817				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/09/2020 Spot Bond					0.00000	101.18026				0.00	0	
Total DENG92 SPOT										0.00	0	
Total For DENG92										0.00	0	
DENG9 On 23/09/2020 Spot Bond					0.00000	100.99735				0.00	0	
Total DENG93 SPOT										0.00	0	
Total For DENG93										0.00	0	
DENG9 On 27/09/2020 Spot Bond					0.00000	100.91668				0.00	0	
Total DENG94 SPOT										0.00	0	
Total For DENG94										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	101.18027				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.39626				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.47724				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DNG95U SPOT										0.00	0	
Total For DNG95U										0.00	0	
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG96U SPOT										0.00	0	
Total For DNG96U										0.00	0	
DOL01: On 20/12/2021 Spot Bond					0.00000	102.43859				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.04041				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	99.33850				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			9.00000	9.00000	9.00000	107.72682				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY03U On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY03U SPOT										0.00	0	
Total For DSY03U										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.28931				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.51256				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
DSY07I On 23/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	75,000,000,000	75,000,000,000
Total DSY07U SPOT									10,000,000,000,000.00	75,000,000,000	75,000,000,000
Total For DSY07U									10,000,000,000,000.00	75,000,000,000	75,000,000,000
DSY08I On 22/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	175,000,000,000	175,000,000,000
Total DSY08U SPOT									10,000,000,000,000.00	175,000,000,000	175,000,000,000
Total For DSY08U									10,000,000,000,000.00	175,000,000,000	175,000,000,000
DV2021 On 18/06/2021 Spot Bond			5.71500	104.26400	5.71500	104.24795			13,830,300,000,000.00	2,420,000,000	1,410,000,000
Total DV2021 SPOT									13,830,300,000,000.00	2,420,000,000	1,410,000,000
Total For DV2021									13,830,300,000,000.00	2,420,000,000	1,410,000,000
DV23 On 27/02/2023 Spot Bond			6.10500	108.86965	6.10500	108.85166			0.00	0	600,000,000
Total DV23 SPOT									0.00	0	600,000,000
Total For DV23									0.00	0	600,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	21.75471	100.00000	21.70629			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	21.75471	100.00000	21.70629			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			5.63500	112.83846	5.63500	112.82142			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.18016	9.69000	100.15440			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.18016	9.69000	100.15440			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.60500	92.20028	11.60500	92.17202			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.18760	10.10000	100.16078			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.18760	10.10000	100.16078			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVC03 On 17/12/2020 Spot Bond					0.00000	100.94651			0.00	0	
Total DVC031 SPOT									0.00	0	
Total For DVC031									0.00	0	
DVF20C On 31/08/2020 Spot Bond					0.00000	99.91465			0.00	0	
Total DVF20C SPOT									0.00	0	
Total For DVF20C									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF20I On 23/10/2020 Spot Bond					0.00000	100.53448				0.00	400,000,000	200,000,00
Total DVF20D SPOT										0.00	400,000,000	200,000,00
Total For DVF20D										0.00	400,000,000	200,000,00
DVF21 On 29/11/2021 Spot Bond					0.00000	99.90240				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.46947				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	98.67954				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.78721				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.09021				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.15678				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.51286				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.17811				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF30I On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DVF30U SPOT										0.00	0	
Total For DVF30U										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	99.91694				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2I On 31/05/2024 Spot Bond					0.00000	99.90838				0.00	0	1,000,000,00
Total DVFB25 SPOT										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For DVFB25										0.00	0	1,000,000,00
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.38795				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.36491				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	94.70000				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.38368				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	70,000,000,00
Total DVFB30 SPOT										0.00	0	70,000,000,00
Total For DVFB30										0.00	0	70,000,000,00
DVFB3 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000,00
Total DVFB31 SPOT										0.00	0	30,000,000,00
Total For DVFB31										0.00	0	30,000,000,00
E175 On 01/08/2021 Spot Bond			4.67500	108.85251	4.67500	108.83884				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.17000	111.09593	5.17000	111.08053				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.07500	116.64911	6.07500	116.63014				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.76000	96.93242	5.76000	96.93659				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			5.54500	83.47444	5.54500	83.47850				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/1 On 31/01/2037 Spot Bond			2.25000	128.78047	2.25000	128.79805				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.98000	128.07550	5.00000	127.91143				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.02200	113.18433	5.02200	113.19140				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.07000	109.29908	5.07000	109.30577				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.42000	97.93643	5.42000	97.94143				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.51500	85.53266	5.51500	85.53689				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	128.78047	2.25000	128.79805				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	144.59609				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	142.29332				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	109.05585				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	108.07341				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	108.85463				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	107.18970				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.37500	107.69835	5.37500	107.68283				0.00	0	10,000,000,00
Total EMM02 SPOT										0.00	0	10,000,000,00
Total For EMM02										0.00	0	10,000,000,00
EMM03 On 04/05/2024 Spot Bond			9.27000	105.45202	9.27000	105.42606				0.00	0	18,100,000,00
Total EMM03 SPOT										0.00	0	18,100,000,00
Total For EMM03										0.00	0	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			11.33500	11.33500	11.33500	95.98413				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.68500	11.68500	11.68500	100.49998				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			9.35000	9.35000	9.35000	103.67171				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.35000	9.35000	9.35000	104.60181				0.00	0	100,000,00
Total EMM07 SPOT										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM07										0.00	0	100,000,00
EMM07 On 17/07/2032 Spot Bond			11.94000	11.94000	11.94000	80.19307				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.77500	10.77500	10.77500	101.53984				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.94000	11.94000	11.94000	96.17365				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.73298				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01S On 23/04/2021 Spot Bond					0.00000	101.53129				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	101.36841				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX03U On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ENX03U SPOT										0.00	0	
Total For ENX03U										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.82674				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.98482				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.58400				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.67868				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF007 On 02/09/2020 Spot Bond					0.00000	99.87729				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF007 SPOT										0.00	0	
Total For EPF007										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	100.40787				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.22534				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.34515				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	101.15828				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.18985				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.13152				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	101.14888				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.25642				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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					0.00000	100.23335				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4L On 12/03/2021 Spot Bond					0.00000	101.03925				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	100.73657				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQS11U SPOT										0.00	0	
Total For EQS11U										0.00	0	
EQT00L On 03/06/2022 Spot Bond					0.00000	99.86636				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00L On 03/06/2024 Spot Bond					0.00000	99.86226				0.00	0	
Total EQT003 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.64830				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT021 On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQT02U SPOT										0.00	0	
Total For EQT02U										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.09940				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.09463				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.10699				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.09557				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1 On 25/11/2020 Spot Bond			10.00000	108.27100	10.00000	108.24200				0.00	0	
Total ERSA12/JIBAR SPOT										0.00	0	
Total For ERSA12/JIBAR										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.10031				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.09314				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.09083				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.10505				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.63500	110.56388	5.63500	110.54718				0.00	0	2,610,000.00

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 ES23 SPOT										0.00	0	2,610,000.00
Total For ES23										0.00	0	2,610,000.00
ES23/R On 25/01/2023 Spot Bond			10.00000	100.82540	10.00000	100.79867				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.49000	100.28880	8.49000	100.26603			169,800,000,000.00		20,000,000	9,084,415,200
Total ES26 SPOT									169,800,000,000.00		20,000,000	9,084,415,200
Total For ES26									169,800,000,000.00		20,000,000	9,084,415,200
ES26/R On 02/04/2026 Spot Bond			7.85000	103.09749	7.85000	103.07581				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.79000	75.07778	11.80000	75.00251			235,800,000,000.00		20,000,000	3,832,000,000
Total ES33 SPOT									235,800,000,000.00		20,000,000	3,832,000,000
Total For ES33									235,800,000,000.00		20,000,000	3,832,000,000
ES33/R On 15/09/2033 Spot Bond			7.50000	103.31500	7.50000	103.29433				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.21000	74.75077	12.21000	74.72657			87,912,000,000,000.00		7,200,000,000	6,800,000,000
Total ES42 SPOT									87,912,000,000,000.00		7,200,000,000	6,800,000,000
Total For ES42									87,912,000,000,000.00		7,200,000,000	6,800,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	102.81364	8.50000	102.79025				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ESF01U SPOT										0.00	0	
Total For ESF01U										0.00	0	
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ESF02U SPOT										0.00	0	
Total For ESF02U										0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.60403				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	101.10305				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EXX05 On 13/06/2024 Spot Bond					0.00000	100.47407				0.00	460,000,000	115,000,000
Total EXX05 SPOT										0.00	460,000,000	115,000,000
Total For EXX05										0.00	460,000,000	115,000,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.08493				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	11.47454	100.00000	11.44675				0.00	0	
Total FFA1U SPOT										0.00	0	
Total For FFA1U										0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	18.53319	100.00000	18.48829				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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
FIF17U On 01/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF17U SPOT										0.00	0	
Total For FIF17U										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.26891				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.05478				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.09780				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.10250				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.44270				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.18215				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					0.00000	102.02825				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.49500	5.49500	5.49500	105.61633				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.60471				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	102.45179				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.43500	108.09603	6.43500	108.07732				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	102.29688				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.77365				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	106.16858				0.00	0	620,000,00
Total FRB22 SPOT										0.00	0	620,000,00
Total For FRB22										0.00	0	620,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	102.70918				0.00	0	1,000,000,00
Total FRB23 SPOT										0.00	0	1,000,000,00
Total For FRB23										0.00	0	1,000,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	101.08027				0.00	285,900,000	380,400,00
Total FRB24 SPOT										0.00	285,900,000	380,400,00
Total For FRB24										0.00	285,900,000	380,400,00
FRB25 On 19/09/2024 Spot Bond					0.00000	100.36755				0.00	279,800,000	228,600,00
Total FRB25 SPOT										0.00	279,800,000	228,600,00
Total For FRB25										0.00	279,800,000	228,600,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
FRB26 On 03/06/2024 Spot Bond					0.00000	97.30076				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.05000	107.32292	9.05000	107.29697				0.00	0	100,000,00
Total FRB27 SPOT										0.00	0	100,000,00
Total For FRB27										0.00	0	100,000,00
FRBI22 On 31/01/2022 Spot Bond			2.60000	164.03395	2.60000	164.05479				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			3.57000	3.57000	3.57000	297.79876			1,225,938,000,000.00		343,400,000	692,900,00
Total FRBI23 SPOT									1,225,938,000,000.00		343,400,000	692,900,00
Total For FRBI23									1,225,938,000,000.00		343,400,000	692,900,00
FRBI25 On 31/01/2025 Spot Bond			4.16000	4.16000	4.16000	134.88439				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			5.08500	173.27336	5.08500	173.28378				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.07000	5.07000	5.07000	92.81651				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.83000	5.83000	5.83000	185.83515				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.84000	79.09082	5.84000	79.09398				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.80000	78.83265	5.80000	78.83596				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ01 On 30/11/2020 Spot Bond			3.54000	3.54000	3.54000	99.02410				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			5.71000	5.71000	5.71000	79.21009				0.00	0	
Total FRBZ02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			5.80000	5.80000	5.80000	78.42502				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			5.01000	5.01000	5.01000	130.20584				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	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	78.19034				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	108.27100	10.00000	108.24200				0.00	0	
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC20: On 07/10/2020 Spot Bond					0.00000	101.38809				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			3.26000	162.53449	3.26000	162.55225				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			4.12000	160.60852	4.12000	160.62239				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	101.91146				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	98.67337				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	98.84939				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	99.17971				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	101.61095				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	101.59225				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	101.22651				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	98.89936				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25: On 19/10/2020 Spot Bond					0.00000	101.22181				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.20543				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25: On 14/03/2022 Spot Bond					0.00000	101.16995				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.60829				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 10/10/2020 Spot Bond					0.00000	100.73448				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	102.60180				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.64491				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.43879				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.63800				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	103.03498	9.80000	103.00819				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	101.15075				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	101.15474				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	101.23447				0.00	0	
Total FRC277 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.04154				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.17947				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	106.53878				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	100.88994				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.27326				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.11215				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	104.72310				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.03686				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	102.17361				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	100.57282				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.48901				0.00	0	
Total FRC292 SPOT										0.00	0	
Total For FRC292										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.54811				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC293 On 18/04/2021 Spot Bond					0.00000	100.53860				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	100.14868				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.15139				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 15/11/2020 Spot Bond					0.00000	100.89466				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC298 On 20/06/2024 Spot Bond					0.00000	101.35111				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	101.50428				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 30/11/2020 Spot Bond					0.00000	102.73818				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC301 On 11/11/2024 Spot Bond					0.00000	100.24458				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.72929				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 28/12/2020 Spot Bond					0.00000	100.81750				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC304 On 06/11/2023 Spot Bond					0.00000	100.35117				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30(On 27/02/2023 Spot Bond					0.00000	99.96078				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.91690				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	101.01622				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.15878				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	101.05000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	100.05000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.26528				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	109.24000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	90.72028				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	101.25333				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.42422				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	97.49017				0.00	0	
Total FRC318 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.26516				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC32: On 24/10/2020 Spot Bond					0.00000	100.54398				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.29270				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.17066				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.84502				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.26533				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.83101				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	99.95906				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.28128				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	100.65675				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	100.35937				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	100.35937				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33: On 05/03/2021 Spot Bond					0.00000	101.11376				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.58647				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 13/09/2021 Spot Bond					0.00000	103.28089				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	100.61094				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 09/06/2021 Spot Bond					0.00000	101.26476				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.15394				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.05296				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.48486				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 17/08/2021 Spot Bond					0.00000	100.08932				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.67545				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 15/10/2022 Spot Bond					0.00000	100.35331				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.33697				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.90000	3.90000	3.90000	161.11309				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.84000	3.84000	3.84000	161.24728				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.82000	3.82000	3.82000	161.29204				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD17U SPOT										0.00	0	
Total For FRD17U										0.00	0	
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD19U SPOT										0.00	0	
Total For FRD19U										0.00	0	
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD20U SPOT										0.00	0	
Total For FRD20U										0.00	0	
FRD23 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD23U SPOT										0.00	0	
Total For FRD23U										0.00	0	
FRD24 On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD24U SPOT										0.00	0	
Total For FRD24U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRD27U										0.00	0	
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD28U SPOT										0.00	0	
Total For FRD28U										0.00	0	
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD29U SPOT										0.00	0	
Total For FRD29U										0.00	0	
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD30U SPOT										0.00	0	
Total For FRD30U										0.00	0	
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD33U SPOT										0.00	0	
Total For FRD33U										0.00	0	
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD36U SPOT										0.00	0	
Total For FRD36U										0.00	0	
FRD37I On 17/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD37U SPOT										0.00	0	
Total For FRD37U										0.00	0	
FRI33 On 28/02/2033 Spot Bond			6.10000	79.63694	6.10000	79.63971				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.44500	95.06499	5.44500	95.06988				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.41365				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.94322				0.00	0	
Total FRJ20 SPOT										0.00	0	
Total For FRJ20										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.44125				0.00	2,100,000,000	2,100,000,000
Total FRJ21 SPOT										0.00	2,100,000,000	2,100,000,000
Total For FRJ21										0.00	2,100,000,000	2,100,000,000
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.16822				0.00	400,000,000	230,000,000

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 FRJ22 SPOT										0.00	400,000,000	230,000,000
Total For FRJ22										0.00	400,000,000	230,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.32943				0.00	0	2,000,000,000
Total FRJ23 SPOT										0.00	0	2,000,000,000
Total For FRJ23										0.00	0	2,000,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.66953				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.26139				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.36646				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.72403				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.40330				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS01U SPOT										0.00	0	
Total For FRS01U										0.00	0	
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS02U SPOT										0.00	0	
Total For FRS02U										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.98800	4.98800	4.98800	110.04261				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.36500	5.36500	5.36500	96.08134				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.85432				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS104 On 23/01/2024 Spot Bond					0.00000	100.49667				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.50500	94.31506	5.50500	94.31976				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.45000	193.04036	5.45000	193.05007				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.64500	92.59301	5.64500	92.59728				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.48000	5.48000	5.48000	192.46812				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.56000	132.64923	4.56000	132.65913				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	120.29808	3.70500	120.30981				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.64500	92.59301	5.64500	92.59728				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.60000	190.15291	5.60000	190.16172				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.65000	189.20219	5.65000	189.21072				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.09000	168.67717	4.09000	135.27818				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.68000	188.63457	5.68000	188.64292				0.00	0	
Total FRS123 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.64500	92.59301	5.64500	92.59728				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.55000	168.03318	5.55000	168.04121				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.39500	83.99553	6.39500	83.99773				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.44000	169.25607	5.44000	169.26465				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.50000	168.58778	5.50000	168.59606				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.19000	179.29805	6.19000	179.30355				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.32500	84.75525	6.32500	84.75763				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.64500	5.64500	5.64500	92.59728				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.64500	92.59301	5.64500	92.59728				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.31000	170.71459	5.31000	170.72383				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.96000	183.43645	5.96000	183.44321				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.44000	169.25607	5.44000	169.26465				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.44000	169.25607	5.44000	169.26465				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.73000	166.05402	5.73000	166.06115				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.86000	131.00903	4.86000	131.01779				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.96000	163.21372	2.96000	163.23288				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.79000	165.40031	5.79000	165.40715				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.83000	164.96616	5.83000	164.97279				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.83000	131.17200	4.83000	131.18088				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.30500	170.77098	5.30500	170.78024				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.84000	5.84000	5.84000	164.86442				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 20/06/2022 Spot Bond					0.00000	15.27459				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS158 On 06/06/2023 Spot Bond					0.00000	17.09905				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15l On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS15U SPOT										0.00	0	
Total For FRS15U										0.00	0	
FRS16(On 06/06/2024 Spot Bond					0.00000	19.17456				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS16· On 06/06/2025 Spot Bond					0.00000	21.78221				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16i On 01/08/2022 Spot Bond					0.00000	13.67369				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS16(On 01/08/2021 Spot Bond					0.00000	12.60125				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS16l 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	
FRS17(On 01/08/2022 Spot Bond					0.00000	7.73248				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17· On 16/10/2022 Spot Bond					0.00000	100.64613				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17i On 16/10/2024 Spot Bond					0.00000	100.70434				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS17· On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS176										0.00	0	
FRS17: On 19/07/2024 Spot Bond					0.00000	18.27117				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	101.11725				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	101.01563				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 04/10/2021 Spot Bond					0.00000	125.14312				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	139.98047				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	143.24246				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	157.42961				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	134.05876				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	24.85732				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.28912				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	100.32770				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	100.17911				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	99.97128				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20 On 11/09/2020 Spot Bond					0.00000	97.99066				0.00	0	
Total FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS20 On 15/03/2021 Spot Bond					0.00000	77.77202				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.70743				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	122.31471				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	131.87349				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.08347				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS211 On 20/12/2020 Spot Bond					0.00000	146.91960				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS21 On 04/09/2020 Spot Bond					0.00000	124.13029				0.00	0	
Total FRS212 SPOT										0.00	0	
Total For FRS212										0.00	0	
FRS21 On 03/09/2021 Spot Bond					0.00000	123.27203				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS214 On 04/03/2021 Spot Bond					0.00000	83.95382				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS215 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS215 SPOT										0.00	0	
Total For FRS215										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.72408				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.92166				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	106.00202				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	101.46778				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	107.25028				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	106.06022				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.69141				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	106.18234				0.00	0	
Total FRS226 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS226										0.00	0	
FRS22: On 31/07/2022 Spot Bond					0.00000	100.67200				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22: On 07/08/2025 Spot Bond				100.00000	0.00000	106.01802				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS22: On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS23: On 14/08/2027 Spot Bond					0.00000	100.15554				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23: On 18/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23: On 19/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.37000	3.37000	3.37000	299.57684				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.26000	300.52758	3.26000	300.56031				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.98000	3.98000	3.98000	294.19374				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			2.75000	163.69150	2.75000	163.71164				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	100.47499				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			2.45000	164.37736	2.45000	164.39890				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.33385			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.34500	87.62608	5.34500	87.63082			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.97000	64.40875	4.97000	94.03315			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.98000	3.98000	3.98000	135.89967			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.26000	4.26000	4.26000	134.32409			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.17000	4.17000	4.17000	292.54117			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX20 On 01/10/2020 Spot Bond			3.98500	103.95506	3.98500	103.94376		2,829,350,000,000.00	710,000,000	710,000,000	
Total FRX20 SPOT								2,829,350,000,000.00	710,000,000	710,000,000	
Total For FRX20								2,829,350,000,000.00	710,000,000	710,000,000	
FRX23 On 28/02/2023 Spot Bond			5.19500	5.19500	5.19500	105.81570		0.00	0	150,000,000	
Total FRX23 SPOT								0.00	0	150,000,000	
Total For FRX23								0.00	0	150,000,000	
FRX24 On 10/12/2024 Spot Bond			6.44500	118.13289	6.44500	118.11241		0.00	0	20,000,000	
Total FRX24 SPOT								0.00	0	20,000,000	
Total For FRX24								0.00	0	20,000,000	
FRX25 On 26/07/2025 Spot Bond			6.65000	113.60946	6.65000	113.58927		0.00	0		
Total FRX25 SPOT								0.00	0		
Total For FRX25								0.00	0		
FRX26 On 01/10/2026 Spot Bond			7.28000	114.55735	7.28000	114.53497		0.00	0	988,790,000	
Total FRX26 SPOT								0.00	0	988,790,000	
Total For FRX26								0.00	0	988,790,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX27 On 07/03/2027 Spot Bond			7.40000	118.98211	7.40000	118.95862				0.00	0	30,000,00
Total FRX27 SPOT										0.00	0	30,000,00
Total For FRX27										0.00	0	30,000,00
FRX28 On 26/07/2028 Spot Bond			7.86000	113.94926	7.86000	113.92539				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.65500	107.61251	8.65500	107.58774				0.00	0	173,820,00
Total FRX30 SPOT										0.00	0	173,820,00
Total For FRX30										0.00	0	173,820,00
FRX31 On 21/02/2031 Spot Bond			9.24500	101.79035	9.24500	101.76536				0.00	0	1,234,100,00
Total FRX31 SPOT										0.00	0	1,234,100,00
Total For FRX31										0.00	0	1,234,100,00
FRX32 On 31/03/2032 Spot Bond			9.47000	111.50239	9.47000	111.47421				0.00	0	7,040,000,00
Total FRX32 SPOT										0.00	0	7,040,000,00
Total For FRX32										0.00	0	7,040,000,00
FRX45 On 14/04/2045 Spot Bond			11.35500	75.28313	11.35500	75.26042				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS4A5U										0.00	0	
FS4B1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4B1U SPOT										0.00	0	
Total For FS4B1U										0.00	0	
FS4C1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4C1U SPOT										0.00	0	
Total For FS4C1U										0.00	0	
FS4D1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4D1U SPOT										0.00	0	
Total For FS4D1U										0.00	0	
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A3U SPOT										0.00	0	
Total For FS5A3U										0.00	0	
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A4U SPOT										0.00	0	
Total For FS5A4U										0.00	0	
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A5U SPOT										0.00	0	
Total For FS5A5U										0.00	0	
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5B1U SPOT										0.00	0	
Total For FS5B1U										0.00	0	
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5C1U SPOT										0.00	0	
Total For FS5C1U										0.00	0	
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5D1U SPOT										0.00	0	
Total For FS5D1U										0.00	0	
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5E1U SPOT										0.00	0	
Total For FS5E1U										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.52322				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.55427				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.05137				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6C1U SPOT										0.00	0	
Total For FS6C1U										0.00	0	
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6D1U SPOT										0.00	0	
Total For FS6D1U										0.00	0	
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6E1U SPOT										0.00	0	
Total For FS6E1U										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.04563				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.04865				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.05048				0.00	0	350,000,0€
Total FS7A3 SPOT										0.00	0	350,000,0€
Total For FS7A3										0.00	0	350,000,0€
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.05102				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	100.49434				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.85060				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.69258				0.00	0	830,000,0€
Total GBL05 SPOT										0.00	0	830,000,0€
Total For GBL05										0.00	0	830,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total GH2A1U SPOT									0.00	0	
Total For GH2A1U									0.00	0	
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total GH31U SPOT									0.00	0	
Total For GH31U									0.00	0	
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total GH41U SPOT									0.00	0	
Total For GH41U									0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	99.98747			0.00	0	
Total GH5A11 SPOT									0.00	0	
Total For GH5A11									0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	97.90137			0.00	0	300,000,00
Total GH5A21 SPOT									0.00	0	300,000,00
Total For GH5A21									0.00	0	300,000,00
GH5A3 On 25/11/2026 Spot Bond					0.00000	99.98652			0.00	0	
Total GH5A31 SPOT									0.00	0	
Total For GH5A31									0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	99.98564			0.00	0	
Total GH5B1 SPOT									0.00	0	
Total For GH5B1									0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	99.97961			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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRB19U										0.00	0	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB21U SPOT										0.00	0	
Total For GRB21U										0.00	0	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB22U SPOT										0.00	0	
Total For GRB22U										0.00	0	
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB23U SPOT										0.00	0	
Total For GRB23U										0.00	0	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB24U SPOT										0.00	0	
Total For GRB24U										0.00	0	
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB25U SPOT										0.00	0	
Total For GRB25U										0.00	0	
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB27U SPOT										0.00	0	
Total For GRB27U										0.00	0	
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB28U SPOT										0.00	0	
Total For GRB28U										0.00	0	
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB29U SPOT										0.00	0	
Total For GRB29U										0.00	0	
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB30U SPOT										0.00	0	
Total For GRB30U										0.00	0	
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB31U SPOT										0.00	0	
Total For GRB31U										0.00	0	
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			4.67000	100.65916	4.67000	100.66632				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.78819				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.60004				0.00	1,660,000,000	1,360,000,000
Total GRT11 SPOT										0.00	1,660,000,000	1,360,000,000
Total For GRT11										0.00	1,660,000,000	1,360,000,000
GRT14 On 15/09/2021 Spot Bond					0.00000	101.86670				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.85473				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.66500	116.34580	5.66500	116.32804				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.11260				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.84543				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			9.00000	106.18736	9.00000	106.16183				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.62601				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT23 On 16/10/2024 Spot Bond					0.00000	101.87100				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.13393				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.55344				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.13509				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.08680				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	101.05919				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.10014				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.76341				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.94817				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.24380				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.49386				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.91045				0.00	0	
Total GRT34 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.19827				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.87597				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.38647				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.79142				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.23970				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.05398				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.94877				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.98208				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.05039				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	101.00068				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRX02U SPOT										0.00	0	
Total For GRX02U										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	99.97181				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.88643				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.49339				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	99.99994				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H6T5U On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H6T5U SPOT										0.00	0	
Total For H6T5U										0.00	0	
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H7T6U SPOT										0.00	0	
Total For H7T6U										0.00	0	
H8T3U On 21/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H8T3U SPOT										0.00	0	
Total For H8T3U										0.00	0	
H9T3U On 01/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H9T3U SPOT										0.00	0	
Total For H9T3U										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	101.34095				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL02U SPOT										0.00	0	
Total For HIL02U										0.00	0	
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL03U SPOT										0.00	0	
Total For HIL03U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB07 On 11/07/2021 Spot Bond					0.00000	99.81292				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.75351				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.04866				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	101.17203				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.44418				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.27425				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.25109				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										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	108.27100	10.00000	108.24200				0.00	0	
Total HPF04/JIBAR SPOT										0.00	0	
Total For HPF04/JIBAR										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.93139				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.87886				0.00	0	
Total HPF12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.86392				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.83000	295.47877	3.83000	295.50642				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.07000	4.07000	4.07000	296.78896				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.43000	71.35092	5.43000	88.30976				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.86000	83.02614	11.86000	83.00015				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	9.77501	100.00000	9.75349				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.90000	82.30742	11.90000	82.28157				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.77438	100.00000	9.75287				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.85815				0.00	0	26,500,000,00
Total HWF11 SPOT										0.00	0	26,500,000,00
Total For HWF11										0.00	0	26,500,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.63553				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					0.00000	99.94766				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	108.27100	10.00000	108.24200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total HWY023/R197 SPOT									0.00	0	
Total For HWY023/R197									0.00	0	
I2025 On 31/01/2025 Spot Bond			3.41000	139.15826	3.41000	139.17292			447,010,826,108,000.00	131,088,218,800	204,612,902,80
Total I2025 SPOT									17,010,826,108,000.00	131,088,218,800	204,612,902,80
Total For I2025									17,010,826,108,000.00	131,088,218,800	204,612,902,80
I2029 On 31/03/2029 Spot Bond			4.20000	99.19058	4.20000	99.19889			73,168,184,040,000.00	17,420,996,200	144,427,713,00
Total I2029 SPOT									17,010,826,108,000.00	131,088,218,800	204,612,902,80
Total For I2029									17,010,826,108,000.00	131,088,218,800	204,612,902,80
I2033 On 28/02/2033 Spot Bond			4.60000	93.33897	4.60000	93.34591			228,145,572,560,000.00	49,596,863,600	88,902,015,90
Total I2033 SPOT									73,168,184,040,000.00	17,420,996,200	144,427,713,00
Total For I2033									73,168,184,040,000.00	17,420,996,200	144,427,713,00
I2038 On 31/01/2038 Spot Bond			4.74500	104.37047	4.74500	104.37777			487,917,807,559,000.00	102,827,778,200	148,610,482,70
Total I2038 SPOT									228,145,572,560,000.00	49,596,863,600	88,902,015,90
Total For I2038									228,145,572,560,000.00	49,596,863,600	88,902,015,90
I2046 On 31/03/2046 Spot Bond			4.84000	92.92551	4.84000	92.93169			427,341,656,104,000.00	88,293,730,600	109,531,394,70
Total I2046 SPOT									487,917,807,559,000.00	102,827,778,200	148,610,482,70
Total For I2046									487,917,807,559,000.00	102,827,778,200	148,610,482,70
I2050 On 31/12/2050 Spot Bond			4.79500	94.09700	4.80000	94.01760			479,021,820,543,000.00	99,900,275,400	125,726,127,60
Total I2050 SPOT									427,341,656,104,000.00	88,293,730,600	109,531,394,70
Total For I2050									427,341,656,104,000.00	88,293,730,600	109,531,394,70
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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			5.48000	5.48000	5.48000	108.17547				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.96056				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.83000	295.47877	3.83000	295.50642				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.75629				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.03714				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.25494				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.03898				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.09300				0.00	0	
Total IBL119 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	100.64411				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.51855				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.13237				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.66701				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.07955				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.69996				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.17097				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.95703				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.59811				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.00001				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.00005				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.18980				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.13190				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.12153				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond			7.61500	7.61500	7.61500	7.61500			76,150,000,000,000.00	10,000,000,000	5,000,000,00	
Total IBL141 SPOT									'6,150,000,000,000.00	10,000,000,000	5,000,000,00	
Total For IBL141									'6,150,000,000,000.00	10,000,000,000	5,000,000,00	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.04884				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	101.02359				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.03349				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.89016				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL36 On 31/01/2022 Spot Bond			2.48000	2.48000	2.48000	164.33001				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL43/J On 25/11/2020 Spot Bond			10.00000	108.27100	10.00000	108.24200				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.12500	112.98337	6.12500	112.96485				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.76976				0.00	2,800,000,000	1,400,000,00
Total IBL65 SPOT										0.00	2,800,000,000	1,400,000,00
Total For IBL65										0.00	2,800,000,000	1,400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL67 On 31/01/2022 Spot Bond			2.60000	164.03395	2.60000	164.05479				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	100.18801				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.96500	110.94268	5.96500	110.92497				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL81U SPOT										0.00	0	
Total For IBL81U										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.59712				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			5.40500	106.20527	5.40500	106.18987				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	62.13584	100.00000	61.99906				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	99.96800				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.93499				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.30264				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDC01U SPOT										0.00	0	
Total For IDC01U										0.00	0	
IDC02L On 28/02/2028 Spot Bond			100.00000	9.39424	100.00000	9.37334				0.00	0	
Total IDC02U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For IDC02U										0.00	0	
IDCG02 On 22/10/2020 Spot Bond			5.36500	103.28943	5.36500	103.27439				0.00	0	
Total IDC03 SPOT										0.00	0	
Total For IDC03										0.00	0	
IDCG03 On 24/11/2024 Spot Bond			8.20000	107.15025	8.20000	107.12685				0.00	0	1,882,995,40
Total IDC06 SPOT										0.00	0	1,882,995,40
Total For IDC06										0.00	0	1,882,995,40
IDCG06 On 13/11/2020 Spot Bond					0.00000	100.27599				0.00	0	
Total IDC07 SPOT										0.00	0	
Total For IDC07										0.00	0	
IDCG07 On 13/05/2030 Spot Bond			10.23500	109.46093	10.23500	109.61872				0.00	0	
Total IDC08 SPOT										0.00	0	
Total For IDC08										0.00	0	
IDCG08 On 05/12/2021 Spot Bond					0.00000	101.27229				0.00	0	
Total IDC10 SPOT										0.00	0	
Total For IDC10										0.00	0	
IDCG10 On 05/12/2026 Spot Bond			8.82000	111.75337	8.82000	111.72702				0.00	0	
Total IDC11 SPOT										0.00	0	
Total For IDC11										0.00	0	
IDCG11 On 26/04/2021 Spot Bond					0.00000	100.41521				0.00	6,400,000,000	5,250,000,00
Total IDC12 SPOT										0.00	6,400,000,000	5,250,000,00
Total For IDC12										0.00	6,400,000,000	5,250,000,00
IDCG12 On 26/04/2023 Spot Bond					0.00000	98.80985				0.00	0	
Total IDC13 SPOT										0.00	0	
Total For IDC13										0.00	0	
IDCG13 On 12/11/2021 Spot Bond					0.00000	100.15636				0.00	0	
Total IDC14 SPOT										0.00	0	
Total For IDC14										0.00	0	
IDCG14 On 12/11/2023 Spot Bond					0.00000	98.71555				0.00	0	
Total IDC15 SPOT										0.00	0	
Total For IDC15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.20955				0.00	0	
Total IDC16 SPOT										0.00	0	
Total For IDC16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.19819				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.07907				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.24916				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.94355				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.99838				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.18356				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.44271				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.10717				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP1U SPOT										0.00	0	
Total For IDCP1U										0.00	0	
IDCP2U On 05/04/2025 Spot Bond			100.00000	8.43229	100.00000	8.41364				0.00	0	
Total IDCP2U SPOT										0.00	0	
Total For IDCP2U										0.00	0	
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP3U SPOT										0.00	0	
Total For IDCP3U										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.70000	105.45971	7.70000	105.43795				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IFC02 On 14/04/2021 Spot Bond			5.22000	105.36556	5.22000	105.35073				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	
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN327U SPOT										0.00	0	
Total For IN327U										0.00	0	
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN329U SPOT										0.00	0	
Total For IN329U										0.00	0	
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN334U SPOT										0.00	0	
Total For IN334U										0.00	0	
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN342U SPOT										0.00	0	
Total For IN342U										0.00	0	
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN343U SPOT										0.00	0	
Total For IN343U										0.00	0	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN345U SPOT										0.00	0	
Total For IN345U										0.00	0	
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN347U SPOT										0.00	0	
Total For IN347U										0.00	0	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN355U SPOT										0.00	0	
Total For IN355U										0.00	0	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN367U SPOT										0.00	0	
Total For IN367U										0.00	0	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN385U SPOT										0.00	0	

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 IN385U									0.00	0	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IN395U SPOT									0.00	0	
Total For IN395U									0.00	0	
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IN396U SPOT									0.00	0	
Total For IN396U									0.00	0	
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IN399U SPOT									0.00	0	
Total For IN399U									0.00	0	
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IN403U SPOT									0.00	0	
Total For IN403U									0.00	0	
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IN404U SPOT									0.00	0	
Total For IN404U									0.00	0	
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IN405U SPOT									0.00	0	
Total For IN405U									0.00	0	
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		80,000,000,000,000.00	0.00	800,000,000	400,000,000
Total IN408U SPOT								80,000,000,000,000.00	0.00	800,000,000	400,000,000
Total For IN408U								80,000,000,000,000.00	0.00	800,000,000	400,000,000
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	
Total IN409U SPOT								0.00	0.00	0	
Total For IN409U								0.00	0.00	0	
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	
Total IN419U SPOT								0.00	0.00	0	
Total For IN419U								0.00	0.00	0	
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	
Total IN420U SPOT								0.00	0.00	0	
Total For IN420U								0.00	0.00	0	
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	
Total IN421U SPOT								0.00	0.00	0	
Total For IN421U								0.00	0.00	0	
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IN426U SPOT										0.00	0	
Total For IN426U										0.00	0	
IN454U On 21/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN454U SPOT										0.00	0	
Total For IN454U										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	108.27100	10.00000	108.24200				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	101.41226				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.41237				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.97231				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	91.95837				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.58793				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	101.04105				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	100.90941				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.66500	103.18198	6.66500	103.16370				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV05 On 22/03/2023 Spot Bond					0.00000	104.61825				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
IPC31U On 06/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPC31U SPOT										0.00	0	
Total For IPC31U										0.00	0	
IPC32U On 06/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPC32U SPOT										0.00	0	
Total For IPC32U										0.00	0	
IPF01/J On 25/11/2020 Spot Bond			10.00000	108.27100	10.00000	108.24200				0.00	0	
Total IPF01/JIBAR SPOT										0.00	0	
Total For IPF01/JIBAR										0.00	0	
IPF13 On 04/12/2020 Spot Bond					0.00000	101.27873				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	101.14161				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.12279				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.99168				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.00886				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.02603				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.51070				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.13168				0.00	0	
Total IPF22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF22										0.00	0	
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF23U SPOT										0.00	0	
Total For IPF23U										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.31217				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.66441				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.19819				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.20151				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF28U SPOT										0.00	0	
Total For IPF28U										0.00	0	
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF29U SPOT										0.00	0	
Total For IPF29U										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.95028				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.13894				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.89550				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.16879				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPL8/JIF On 10/10/2020 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 IPL8/JIBAR SPOT										0.00	0	
Total For IPL8/JIBAR										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.18572	2.75000	100.17828				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			7.40000	148.92400	7.40000	148.92380				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.63037				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.66500	103.03649	6.66500	103.01825				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.07125				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	102.88328				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.42538				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			4.70000	4.70000	4.70000	159.33843				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.61489				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.48500	109.46252	7.48500	109.44067				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.03755				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV043 On 21/11/2021 Spot Bond			7.50000	7.50000	7.50000	109.02344				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.55294				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			3.40000	162.21882	3.40000	162.23594				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.06474				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	99.96463				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV100U SPOT										0.00	0	
Total For IV100U										0.00	0	
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV115U SPOT										0.00	0	
Total For IV115U										0.00	0	
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV125U SPOT										0.00	0	
Total For IV125U										0.00	0	
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV142U SPOT										0.00	0	
Total For IV142U										0.00	0	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV164U SPOT										0.00	0	
Total For IV164U										0.00	0	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV166U SPOT										0.00	0	
Total For IV166U										0.00	0	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV168U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			6.10000	162.06982	6.10000	162.07520				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	108.27100	10.00000	108.24200				0.00	0	
Total IVC005/JIBAR SPOT										0.00	0	
Total For IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.90894				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.66500	99.67974	10.66500	99.65159				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			5.98000	108.20292	5.98000	108.18550				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.00182				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.02468				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.00944				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.71486				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.63000	105.52025	5.63000	105.50433				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.21764				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.12050				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.86704				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.72559				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	99.89145				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	98.97348				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.30395				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	101.15197				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	101.22993				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.97322				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.90707				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC149 On 13/12/2021 Spot Bond					0.00000	101.83484				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.50496				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	100.28396				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.53189				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.89887				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.14142				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2020 Spot Bond					0.00000	100.90876				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.89759				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	100.06058				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	100.07647				0.00	0	
Total IVC172 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC172										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.72178				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	100.02320				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.29426				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.87217				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.82746				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	100.42007				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.25528				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.18469				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.17102				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	
IVZ007 On 20/08/2020 Spot Bond			3.95000	3.95000	3.95000	3.95000				0.00	0	
Total IVZ007 SPOT										0.00	0	
Total For IVZ007										0.00	0	
IVZ008 On 27/08/2020 Spot Bond			3.95000	3.95000	3.95000	99.91350				0.00	0	
Total IVZ008 SPOT										0.00	0	
Total For IVZ008										0.00	0	
IVZ009 On 03/09/2020 Spot Bond			3.95000	3.95000	3.95000	99.83793				0.00	0	
Total IVZ009 SPOT										0.00	0	
Total For IVZ009										0.00	0	
IVZ010 On 17/09/2020 Spot Bond			3.95000	3.95000	3.95000	99.68715				0.00	0	
Total IVZ010 SPOT										0.00	0	
Total For IVZ010										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ011 On 15/10/2020 Spot Bond			4.00000	4.00000	4.00000	99.37922				0.00	0	
Total IVZ011 SPOT										0.00	0	
Total For IVZ011										0.00	0	
IVZ012 On 22/10/2020 Spot Bond			4.00000	4.00000	4.00000	99.30352				0.00	0	
Total IVZ012 SPOT										0.00	0	
Total For IVZ012										0.00	0	
IVZ013 On 29/10/2020 Spot Bond			4.05000	4.05000	4.05000	99.21835				0.00	0	
Total IVZ013 SPOT										0.00	0	
Total For IVZ013										0.00	0	
IVZ014 On 05/11/2020 Spot Bond			4.05000	4.05000	4.05000	99.14195				0.00	0	
Total IVZ014 SPOT										0.00	0	
Total For IVZ014										0.00	0	
IVZ015 On 12/11/2020 Spot Bond			4.05000	4.05000	4.05000	99.06566				0.00	0	
Total IVZ015 SPOT										0.00	0	
Total For IVZ015										0.00	0	
IVZ016 On 19/11/2020 Spot Bond			4.05000	4.05000	4.05000	98.98949				0.00	0	
Total IVZ016 SPOT										0.00	0	
Total For IVZ016										0.00	0	
IVZ017 On 26/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		160,000,000,000,000.00		61,600,000,000	46,500,000,000	
Total IVZ017 SPOT								160,000,000,000,000.00		61,600,000,000	46,500,000,000	
Total For IVZ017								160,000,000,000,000.00		61,600,000,000	46,500,000,000	
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JAS03U SPOT										0.00	0	
Total For JAS03U										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.27397				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.99419				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.96500	106.96633	6.96500	106.94633				0.00	0	
Total KAP007 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP007										0.00	0	
KAP01 On 15/09/2020 Spot Bond					0.00000	101.15102				0.00	0	
Total KAP010 SPOT										0.00	0	
Total For KAP010										0.00	0	
KAP01 On 01/12/2022 Spot Bond					0.00000	99.88340				0.00	432,000,000	108,000,00
Total KAP012 SPOT										0.00	432,000,000	108,000,00
Total For KAP012										0.00	432,000,000	108,000,00
KAP01 On 24/05/2022 Spot Bond					0.00000	97.21954				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP01 On 19/07/2024 Spot Bond					0.00000	100.57422				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01 On 01/11/2024 Spot Bond					0.00000	97.06447				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01 On 29/04/2022 Spot Bond					0.00000	99.94293				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.15440				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.79000	128.95427	8.79000	128.92412				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LB41U SPOT										0.00	0	
Total For LB41U										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	94.61046				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	92.56066				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.44500	108.39740	6.44500	108.37861				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK22 On 04/09/2020 Spot Bond					0.00000	101.14199				0.00	0	
Total LBK22 SPOT										0.00	0	
Total For LBK22										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	93.87533				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.46500	106.59397	9.46500	106.56704				0.00	0	808,716,70
Total LBK24 SPOT										0.00	0	808,716,70
Total For LBK24										0.00	0	808,716,70
LBK26 On 23/03/2021 Spot Bond					0.00000	96.30813				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.39792				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.34500	94.18727	12.34500	94.15662				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.53500	102.50047	9.53500	102.47438				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	93.38409				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.70397				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.20670				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.78560				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK35 On 26/03/2024 Spot Bond					0.00000	94.38050				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.00801				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	81.32851				0.00	0	92,385,30
Total LBK38 SPOT										0.00	0	92,385,30
Total For LBK38										0.00	0	92,385,30
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	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.77620				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.01500	112.14791	6.01500	112.12975				0.00	0	2,500,000,00
Total LGL06 SPOT										0.00	0	2,500,000,00
Total For LGL06										0.00	0	2,500,000,00
LGL07 On 04/10/2022 Spot Bond					0.00000	102.53240				0.00	0	28,100,00
Total LGL07 SPOT										0.00	0	28,100,00
Total For LGL07										0.00	0	28,100,00
LGL08 On 28/02/2023 Spot Bond					0.00000	100.40585				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	99.86669				0.00	0	18,375,70
Total LGL09 SPOT										0.00	0	18,375,70
Total For LGL09										0.00	0	18,375,70
LGL10 On 08/10/2025 Spot Bond					0.00000	99.45735				0.00	0	30,150,00
Total LGL10 SPOT										0.00	0	30,150,00
Total For LGL10										0.00	0	30,150,00
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC16U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LHC16U										0.00	0	
LHC17I 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	
LHC18I 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	
LHC19I On 08/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC19U SPOT										0.00	0	
Total For LHC19U										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	100.28255				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	100.23778				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.27909				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	101.59363				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.56370				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	99.98004				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	99.97959				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.05209				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.05424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.05585				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 22/09/2020 Spot Bond					0.00000	99.69211				0.00	0	
Total MAQ190 SPOT										0.00	0	
Total For MAQ190										0.00	0	
MBC29 On 02/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MBC29U SPOT										0.00	0	
Total For MBC29U										0.00	0	
MBC30 On 09/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MBC30U SPOT										0.00	0	
Total For MBC30U										0.00	0	
MBF05 On 28/08/2020 Spot Bond					0.00000	99.95637				0.00	0	
Total MBF057 SPOT										0.00	0	
Total For MBF057										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.03616				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.14355				0.00	0	570,000,00
Total MBF061 SPOT										0.00	0	570,000,00
Total For MBF061										0.00	0	570,000,00
MBF06 On 07/06/2022 Spot Bond					0.00000	101.14009				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2020 Spot Bond					0.00000	100.76291				0.00	0	
Total MBF064 SPOT										0.00	0	
Total For MBF064										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.36429				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					0.00000	100.32072				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP03 On 23/02/2021 Spot Bond					0.00000	100.13318				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	99.99997				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.63719				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.43029				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.43555				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.80988				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.82515				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	99.61278				0.00	0	1,500,000,00
Total MBP046 SPOT										0.00	0	1,500,000,00
Total For MBP046										0.00	0	1,500,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	99.97543				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.80990				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.82518				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total MBP050 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.03524				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MIL03 On 28/08/2023 Spot Bond					0.00000	123.00507				0.00	0	
Total MIL03 SPOT										0.00	0	
Total For MIL03										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.79000	107.29042	4.79000	107.27662			383,200,000,000.00		80,000,000	40,000,00
Total MMIG02 SPOT									383,200,000,000.00		80,000,000	40,000,00
Total For MMIG02									383,200,000,000.00		80,000,000	40,000,00
MMIG0 On 12/08/2025 Spot Bond			7.74500	7.74500	7.74500	114.79315				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.50500	110.22296	5.50500	110.20670				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.48871				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	97.96746				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	99.01379				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.35000	106.43541	8.35000	106.41162			2,864,885,000,000.00		343,100,000	96,500,00
Total MML02 SPOT									2,864,885,000,000.00		343,100,000	96,500,00
Total For MML02									2,864,885,000,000.00		343,100,000	96,500,00
MQB00 On 28/08/2023 Spot Bond					0.00000	123.15445				0.00	0	
Total MQB003 SPOT										0.00	0	
Total For MQB003										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	99.76420				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN08 On 11/10/2020 Spot Bond					0.00000	100.79377				0.00	1,790,000,000	895,000,00

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 MTN08 SPOT										0.00	1,790,000,000	895,000,000
Total For MTN08										0.00	1,790,000,000	895,000,000
MTN09 On 11/10/2022 Spot Bond					0.00000	100.03360				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.32371				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	99.54440				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.41275				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	97.89281				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.19112				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.19812				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.04037				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	97.80597				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.24281				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.21095				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	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
MTN20 On 07/09/2026 Spot Bond					0.00000	101.01647			0.00	0	
Total MTN20 SPOT									0.00	0	
Total For MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.03993			0.00	0	
Total MTN21 SPOT									0.00	0	
Total For MTN21									0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.50780			0.00	400,000,000	100,000,000
Total MTN22 SPOT									0.00	400,000,000	100,000,000
Total For MTN22									0.00	400,000,000	100,000,000
MTN23 On 29/01/2026 Spot Bond			8.30000	101.03784	8.30000	100.44513			0.00	0	
Total MTN23 SPOT									0.00	0	
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.54292			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTNC2 On 07/09/2020 Spot Bond					0.00000	101.06354			0.00	0	
Total MTNC21 SPOT									0.00	0	
Total For MTNC21									0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.20864			0.00	0	
Total MTNC22 SPOT									0.00	0	
Total For MTNC22									0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total MTNC23 SPOT									0.00	0	
Total For MTNC23									0.00	0	
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		60,000,000,000,000.00	600,000,000	300,000,000	
Total MWA1U SPOT								60,000,000,000,000.00	600,000,000	300,000,000	
Total For MWA1U								60,000,000,000,000.00	600,000,000	300,000,000	
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total MWA2U SPOT								0.00	0		
Total For MWA2U								0.00	0		
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total MWA3U SPOT								0.00	0		
Total For MWA3U								0.00	0		
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total MWA4U SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MWA4U										0.00	0	
MWAR On 22/02/2021 Spot Bond					0.00000	100.00003				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR On 22/11/2021 Spot Bond					0.00000	100.00007				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
N6C26 On 21/09/2020 Spot Bond					0.00000	100.98604				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	101.03376				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	101.07628				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.36809				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	102.24823				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.94404				0.00	0	250,000,00
Total N7B25 SPOT										0.00	0	250,000,00
Total For N7B25										0.00	0	250,000,00
N7C25 On 20/03/2022 Spot Bond					0.00000	101.19657				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.41111				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.60832				0.00	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 N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.58500	107.73060	5.58500	107.71448			0.00	0	
Total NAM01 SPOT									0.00	0	
Total For NAM01									0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.06500	111.24182	6.06500	111.22376			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.23000	106.42212	9.23000	106.39603			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	99.90932			0.00	0	
Total NBG01G SPOT									0.00	0	
Total For NBG01G									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.55128			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.39214			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.53140			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.43864			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBK11 On 28/11/2020 Spot Bond			5.18000	103.07038	5.18000	103.05596		3,574,718,000,000.00	690,100,000	194,300,000	
Total NBK11A SPOT								3,574,718,000,000.00	690,100,000	194,300,000	
Total For NBK11A								3,574,718,000,000.00	690,100,000	194,300,000	
NBK12 On 19/03/2021 Spot Bond			5.36500	106.26217	5.36500	106.24689		2,360,600,000,000.00	440,000,000	220,000,000	
Total NBK12A SPOT								2,360,600,000,000.00	440,000,000	220,000,000	
Total For NBK12A								2,360,600,000,000.00	440,000,000	220,000,000	
NBK12 On 19/03/2021 Spot Bond			9.38000	104.04008	9.38000	104.01417		0.00	0	0	
Total NBK12A/R208 SPOT								0.00	0	0	
Total For NBK12A/R208								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
NBK13/ On 19/03/2024 Spot Bond			5.63000	117.28339	5.63000	117.26570			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14/ On 25/06/2021 Spot Bond			4.48500	105.42455	4.48500	105.41176		1,372,410,000,000.00		306,000,000	453,000,000
Total NBK14A SPOT								1,372,410,000,000.00		306,000,000	453,000,000
Total For NBK14A								1,372,410,000,000.00		306,000,000	453,000,000
NBK15/ On 11/02/2022 Spot Bond			4.93000	105.71154	4.93000	105.69755		0.00		0	
Total NBK15A SPOT								0.00		0	
Total For NBK15A								0.00		0	
NBK16/ On 12/02/2025 Spot Bond			6.69000	110.79297	6.69000	110.77316		139,954,800,000.00		20,920,000	10,460,000
Total NBK16A SPOT								139,954,800,000.00		20,920,000	10,460,000
Total For NBK16A								139,954,800,000.00		20,920,000	10,460,000
NBK17/ On 22/04/2026 Spot Bond			7.83000	112.92100	7.83000	112.89731		1,267,833,600,000.00		161,920,000	1,420,960,000
Total NBK17A SPOT								1,267,833,600,000.00		161,920,000	1,420,960,000
Total For NBK17A								1,267,833,600,000.00		161,920,000	1,420,960,000
NBK19/ On 01/06/2022 Spot Bond			5.46000	109.17648	5.46000	109.16041		0.00		0	
Total NBK19A SPOT								0.00		0	
Total For NBK19A								0.00		0	
NBK20/ On 01/06/2026 Spot Bond			7.11000	117.54404	7.11000	117.52161		369,009,000,000.00		51,900,000	14,600,000
Total NBK20A SPOT								369,009,000,000.00		51,900,000	14,600,000
Total For NBK20A								369,009,000,000.00		51,900,000	14,600,000
NBK20I On 25/06/2021 Spot Bond					0.00000	101.16243		0.00		0	
Total NBK20B SPOT								0.00		0	
Total For NBK20B								0.00		0	
NBK21/ On 21/07/2027 Spot Bond			7.72000	116.34756	7.72000	116.32361		0.00		0	
Total NBK21A SPOT								0.00		0	
Total For NBK21A								0.00		0	
NBK22/ On 19/11/2022 Spot Bond			5.44500	112.26976	5.44500	112.25337		26,136,000,000,000.00		4,800,000,000	1,200,000,000
Total NBK22A SPOT								26,136,000,000,000.00		4,800,000,000	1,200,000,000
Total For NBK22A								26,136,000,000,000.00		4,800,000,000	1,200,000,000
NBK23/ On 19/11/2025 Spot Bond			6.83500	119.52661	6.83500	119.50479		334,231,500,000.00		48,900,000	13,800,000
Total NBK23A SPOT								334,231,500,000.00		48,900,000	13,800,000
Total For NBK23A								334,231,500,000.00		48,900,000	13,800,000
NBK24/ On 19/11/2027 Spot Bond			7.87500	119.51900	7.87500	119.49392		0.00		0	1,000,000,000
Total NBK24A SPOT								0.00		0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK24A									0.00	0	1,000,000.00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.19269			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25I On 17/02/2023 Spot Bond			5.02500	5.02500	5.02500	113.19172			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.73915			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26I On 10/05/2023 Spot Bond			100.00000	23.44649	100.00000	23.39488			0.00	0	160,000.00
Total NBK26A SPOT									0.00	0	160,000.00
Total For NBK26A									0.00	0	160,000.00
NBK26I On 22/04/2026 Spot Bond					0.00000	103.81332			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27I On 10/05/2026 Spot Bond			8.06000	117.13528	8.06000	117.11013			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28I On 02/08/2023 Spot Bond			5.74500	111.99691	5.74500	111.97967			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	100.18627			0.00	0	
Total NBK28B SPOT									0.00	0	
Total For NBK28B									0.00	0	
NBK29I On 31/07/2026 Spot Bond			7.22000	116.30482	7.22000	116.28241			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30I On 20/02/2024 Spot Bond			5.59000	112.67317	5.59000	112.65630		6,708,000,000.00		1,200,000	300,000.00
Total NBK30A SPOT								6,708,000,000.00		1,200,000	300,000.00
Total For NBK30A								6,708,000,000.00		1,200,000	300,000.00
NBK30I On 18/02/2021 Spot Bond					0.00000	100.66249			0.00	0	
Total NBK30B SPOT									0.00	0	
Total For NBK30B									0.00	0	
NBK31I On 09/11/2023 Spot Bond			5.71500	113.43295	5.71500	113.41558			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.44999				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	100.54865				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.73121				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	101.87900				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.80238				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.02500	10.02500	10.02500	67.09124				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.89977				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.67227				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.80328				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	100.37272				0.00	0	710,000,00
Total NBK44B SPOT										0.00	0	710,000,00
Total For NBK44B										0.00	0	710,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	100.95431				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK46I On 15/08/2025 Spot Bond					0.00000	101.17361				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.73188				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.25909				0.00	560,000,000	580,000,000
Total NBK48B SPOT										0.00	560,000,000	580,000,000
Total For NBK48B										0.00	560,000,000	580,000,000
NBK49I On 09/11/2023 Spot Bond					0.00000	100.77575				0.00	0	260,000,000
Total NBK49B SPOT										0.00	0	260,000,000
Total For NBK49B										0.00	0	260,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	99.03886				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.06548				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	98.93444				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	99.75919				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.04083				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.62295				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.31734				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.49520				0.00	0	
Total NBKB57 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.67638				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	99.61371				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	99.25792				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	98.90079				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.05923				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			9.19500	108.93693	9.19500	108.91031				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.05064				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.23000	108.24952	9.23000	108.22298				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.05923				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.07287				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	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
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.09004				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.05168				0.00	0	
Total NCLN94 SPOT										0.00	0	
Total For NCLN94										0.00	0	
NDAL0 On 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NDAL01 SPOT										0.00	0	
Total For NDAL01										0.00	0	
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED01U SPOT										0.00	0	
Total For NED01U										0.00	0	
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED02U SPOT										0.00	0	
Total For NED02U										0.00	0	
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED03U SPOT										0.00	0	
Total For NED03U										0.00	0	
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED04U SPOT										0.00	0	
Total For NED04U										0.00	0	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED05U SPOT										0.00	0	
Total For NED05U										0.00	0	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED06U SPOT										0.00	0	
Total For NED06U										0.00	0	
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED07U SPOT										0.00	0	
Total For NED07U										0.00	0	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED08U SPOT										0.00	0	
Total For NED08U										0.00	0	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED09U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For 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	
NED13 On 02/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED13U SPOT										0.00	0	
Total For NED13U										0.00	0	
NED14 On 05/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED14U SPOT										0.00	0	
Total For NED14U										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.58678				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.98754				0.00	60,000,000	30,000,000
Total NEDT1B SPOT										0.00	60,000,000	30,000,000
Total For NEDT1B										0.00	60,000,000	30,000,000
NET53 On 17/04/2021 Spot Bond					0.00000	100.61872				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	103.17132				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	99.96658				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.39484				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	99.96151				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.35686				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	99.69834				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.52860				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	98.62256				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	101.19895				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1/On 01/07/2022 Spot Bond					0.00000	106.84851				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1/On 20/10/2023 Spot Bond					0.00000	98.53469				0.00	344,300,000	96,800,000
Total NGLT1B SPOT										0.00	344,300,000	96,800,000
Total For NGLT1B										0.00	344,300,000	96,800,000
NGT10/On 25/03/2024 Spot Bond					0.00000	99.19338				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10/On 15/01/2025 Spot Bond					0.00000	98.92910				0.00	615,900,000	473,400,000
Total NGT104 SPOT										0.00	615,900,000	473,400,000
Total For NGT104										0.00	615,900,000	473,400,000
NGT10/On 22/05/2025 Spot Bond					0.00000	96.21604				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10/On 05/08/2025 Spot Bond					0.00000	100.51640				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	

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	108.27100	10.00000	108.24200				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	103.79781	13.50000	103.76097				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.34983				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.87012				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.62973				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.00008				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.50438				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 09/09/2020 Spot Bond					0.00000	101.33924				0.00	0	
Total NHM013 SPOT										0.00	0	
Total For NHM013										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.06330				0.00	270,000,000	2,660,000,000
Total NHM014 SPOT										0.00	270,000,000	2,660,000,000
Total For NHM014										0.00	270,000,000	2,660,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	101.41826				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.28735				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	99.96800				0.00	130,000,000	130,000,000
Total NHM017 SPOT										0.00	130,000,000	130,000,000

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 NHM017										0.00	130,000,000	130,000,000
NHM01 On 25/05/2023 Spot Bond					0.00000	99.98079				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	99.97966				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.65000	5.65000	5.65000	189.21072				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.81000	4.81000	4.81000	176.47293				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.16500	4.16500	4.16500	134.85631				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.04000	5.04000	5.04000	93.02870				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			5.64500	5.64500	5.64500	92.59728				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.27000	4.27000	4.27000	134.26821				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			4.66000	4.66000	4.66000	132.10941				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.95000	4.95000	4.95000	174.84098				0.00	0	

Contract 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			5.66000	166.82048	5.66000	166.82796				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.61000	93.01991	5.61000	93.02428				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN010 On 01/10/2020 Spot Bond					0.00000	100.76457				0.00	0	2,000,000,00
Total NN010 SPOT										0.00	0	2,000,000,00
Total For NN010										0.00	0	2,000,000,00
NN011 On 23/06/2021 Spot Bond					0.00000	100.88827				0.00	0	2,500,000,00
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN013 On 09/09/2020 Spot Bond					0.00000	100.37340				0.00	0	
Total NN013 SPOT										0.00	0	
Total For NN013										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	103.81550				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN015 On 20/09/2020 Spot Bond					0.00000	100.86600				0.00	0	
Total NN015 SPOT										0.00	0	
Total For NN015										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.76190				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.70995				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	127.39230				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.13340				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN023 On 07/11/2025 Spot Bond					0.00000	102.26020				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN028U SPOT										0.00	0	
Total For NN028U										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.00001				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.07580				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	102.57170				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	100.96910				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.74670				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.00002				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	102.15350				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	83.41909				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.19321				0.00	0	
Total NN046 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	83.29775				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	114.27350				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.19279				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	104.31840				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	100.26890				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.25266				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					0.00000	121.98000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	99.87263				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	105.25000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	105.19000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	106.93000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	105.80000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	86.57774				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	86.57774				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	120.41960				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	108.67620				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF07 On 20/09/2020 Spot Bond					0.00000	131.12720				0.00	0	
Total NNF07 SPOT										0.00	0	
Total For NNF07										0.00	0	
NNF08 On 22/09/2020 Spot Bond					0.00000	130.97020				0.00	0	
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.00000				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	112.83671				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.00010				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.00016				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2: On 22/05/2021 Spot Bond					0.00000	100.00003				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.00000				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	111.04941				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.00020				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2022 Spot Bond					0.00000	100.00011				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.00000				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	113.14927				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D: On 22/05/2052 Spot Bond					0.00000	100.00000				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.11500	116.22989	6.11500	116.21087				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			3.96000	188.06662	3.96000	188.08357				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.40000	118.97206	9.40000	118.94220				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02: On 30/11/2028 Spot Bond			100.00000	14.92916	100.00000	14.89612				0.00	0	
Total NRA028/R186 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For 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	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.64151				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.30810				0.00	0	500,000,00
Total NTC22 SPOT										0.00	0	500,000,00
Total For NTC22										0.00	0	500,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.70094				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	101.12092				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.11287				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.23922				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.09109				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.10499				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.97463				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	
NTC31 On 10/06/2022 Spot Bond					0.00000	101.21901				0.00	800,000,000	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC31 SPOT										0.00	800,000,000	200,000,000
Total For NTC31										0.00	800,000,000	200,000,000
OMI01 On 22/11/2022 Spot Bond					0.00000	99.49904				0.00	0	250,000,000
Total OMI01 SPOT										0.00	0	250,000,000
Total For OMI01										0.00	0	250,000,000
OML06 On 19/03/2022 Spot Bond			5.31500	111.88604	5.31500	111.87010				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			7.41000	118.24965	7.41000	118.22626				0.00	0	1,530,000,000
Total OML07 SPOT										0.00	0	1,530,000,000
Total For OML07										0.00	0	1,530,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	101.29359				0.00	0	
Total OML08 SPOT										0.00	0	
Total For OML08										0.00	0	
OML09 On 14/09/2022 Spot Bond			5.51500	115.17555	5.51500	115.15853				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			7.73500	119.93692	7.73500	119.91219				0.00	0	910,000,000
Total OML10 SPOT										0.00	0	910,000,000
Total For OML10										0.00	0	910,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	98.19362				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAJ1U SPOT										0.00	0	
Total For PBAJ1U										0.00	0	
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAV1U SPOT										0.00	0	
Total For PBAV1U										0.00	0	
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBBJ1U SPOT										0.00	0	
Total For PBBJ1U										0.00	0	
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBDJ1U SPOT										0.00	0	
Total For PBDJ1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKS1U SPOT										0.00	0	
Total For PBKS1U										0.00	0	
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKX1U SPOT										0.00	0	
Total For PBKX1U										0.00	0	
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLS1U SPOT										0.00	0	
Total For PBLS1U										0.00	0	
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLT1U SPOT										0.00	0	
Total For PBLT1U										0.00	0	
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUC1U SPOT										0.00	0	
Total For PBUC1U										0.00	0	
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUJ1U SPOT										0.00	0	
Total For PBUJ1U										0.00	0	
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBVJ1U SPOT										0.00	0	
Total For PBVJ1U										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.16173				0.00	0	
Total PEP01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.19246				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	108.27100	10.00000	108.24200				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PMM46U SPOT										0.00	0	
Total For PMM46U										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	99.94327				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.76005				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.25649				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	99.94543				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.05207				0.00	0	
Total PRE2A2 SPOT										0.00	0	
Total For PRE2A2										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.05582				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.06332				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.06439				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.06546				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.41500	117.19182	7.45000	116.97798			535,304,874,861,500.00	1,825,395,128,100	1,358,337,228,900
Total R186 SPOT									15,304,874,861,500.00	825,395,128,100	358,337,228,900
Total For R186									15,304,874,861,500.00	825,395,128,100	358,337,228,900
R197 On 07/12/2023 Spot Bond			2.74000	305.22558	2.76000	305.08057			6,486,467,212,000.00	2,367,323,800	26,347,135,100
Total R197 SPOT									6,486,467,212,000.00	2,367,323,800	26,347,135,100
Total For R197									6,486,467,212,000.00	2,367,323,800	26,347,135,100
R202 On 07/12/2033 Spot Bond			4.62000	210.02148	4.65000	209.39181			443,259,802,986,000.00	95,943,680,300	167,755,927,600
Total R202 SPOT									13,259,802,986,000.00	95,943,680,300	167,755,927,600
Total For R202									13,259,802,986,000.00	95,943,680,300	167,755,927,600
R2023 On 28/02/2023 Spot Bond			4.46000	107.62514	4.46500	107.59996			650,800,029,386,000.00	145,919,289,100	1,004,559,300,000
Total R2023 SPOT									10,800,029,386,000.00	145,919,289,100	1,004,559,300,000
Total For R2023									10,800,029,386,000.00	145,919,289,100	1,004,559,300,000
R2030 On 31/01/2030 Spot Bond			9.27500	92.63163	9.27500	92.60881			791,703,315,172,500.00	1,163,525,963,900	1,869,666,345,700
Total R2030 SPOT									11,703,315,172,500.00	163,525,963,900	369,666,345,700
Total For R2030									11,703,315,172,500.00	163,525,963,900	369,666,345,700
R2032 On 31/03/2032 Spot Bond			10.19000	90.27063	10.19000	90.24613			526,951,360,000,000.00	1,523,744,000,000	1,285,247,069,500
Total R2032 SPOT									16,951,360,000,000.00	523,744,000,000	285,247,069,500
Total For R2032									16,951,360,000,000.00	523,744,000,000	285,247,069,500
R2035 On 28/02/2035 Spot Bond			10.90500	85.23008	10.90500	85.20562			735,495,705,840,500.00	434,249,950,100	843,947,720,900
Total R2035 SPOT									15,495,705,840,500.00	434,249,950,100	343,947,720,900
Total For R2035									15,495,705,840,500.00	434,249,950,100	343,947,720,900
R2037 On 31/01/2037 Spot Bond			11.19000	80.54165	11.19000	80.51782			574,878,503,437,000.00	498,201,832,300	1,170,475,527,800
Total R2037 SPOT									14,878,503,437,000.00	498,201,832,300	170,475,527,800
Total For R2037									14,878,503,437,000.00	498,201,832,300	170,475,527,800
R2040 On 31/01/2040 Spot Bond			11.38000	82.11733	11.38000	82.09264			722,908,755,858,000.00	415,018,344,100	766,511,944,100
Total R2040 SPOT									12,908,755,858,000.00	415,018,344,100	766,511,944,100
Total For R2040									12,908,755,858,000.00	415,018,344,100	766,511,944,100
R2044 On 31/01/2044 Spot Bond			11.47500	78.57129	11.47500	78.54746			325,030,075,000,000.00	202,617,000,000	1,201,618,600,000
Total R2044 SPOT									15,030,075,000,000.00	202,617,000,000	201,618,600,000
Total For R2044									15,030,075,000,000.00	202,617,000,000	201,618,600,000
R2048 On 28/02/2048 Spot Bond			11.47000	77.25013	11.47000	77.22685			277,618,010,000,000.00	1,767,883,000,000	1,835,730,700,900
Total R2048 SPOT									17,618,010,000,000.00	767,883,000,000	335,730,700,900
Total For R2048									17,618,010,000,000.00	767,883,000,000	335,730,700,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R208 On 31/03/2021 Spot Bond			3.55000	104.58448	3.52500	104.58946			828,253,647,270,000.00	515,001,027,400	590,336,825,00
Total R208 SPOT									8,253,647,270,000.00	515,001,027,400	590,336,825,00
Total For R208									8,253,647,270,000.00	515,001,027,400	590,336,825,00
R209 On 31/03/2036 Spot Bond			10.79000	68.58938	10.80000	68.51436			843,290,036,000,000.00	448,868,400,000	725,564,760,00
Total R209 SPOT									13,290,036,000,000.00	448,868,400,000	725,564,760,00
Total For R209									13,290,036,000,000.00	448,868,400,000	725,564,760,00
R210 On 31/03/2028 Spot Bond			4.08000	185.25556	4.10000	185.02398			30,444,496,512,000.00	7,461,886,400	39,308,307,60
Total R210 SPOT									10,444,496,512,000.00	7,461,886,400	39,308,307,60
Total For R210									10,444,496,512,000.00	7,461,886,400	39,308,307,60
R212 On 31/01/2022 Spot Bond			1.95000	165.52918	1.95000	165.55309			2,228,709,210,000.00	1,142,927,800	21,477,217,40
Total R212 SPOT									2,228,709,210,000.00	1,142,927,800	21,477,217,40
Total For R212									2,228,709,210,000.00	1,142,927,800	21,477,217,40
R213 On 28/02/2031 Spot Bond			9.71000	82.27686	9.73500	82.11298			280,595,006,382,000.00	337,857,364,200	571,520,719,60
Total R213 SPOT									10,595,006,382,000.00	337,857,364,200	571,520,719,60
Total For R213									10,595,006,382,000.00	337,857,364,200	571,520,719,60
R214 On 28/02/2041 Spot Bond			11.06000	63.19721	11.06000	63.17883			001,561,380,000,000.00	180,973,000,000	828,021,000,00
Total R214 SPOT									1,561,380,000,000.00	180,973,000,000	828,021,000,00
Total For R214									1,561,380,000,000.00	180,973,000,000	828,021,000,00
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC001U SPOT									0.00	0	
Total For RC001U									0.00	0	
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC002U SPOT									0.00	0	
Total For RC002U									0.00	0	
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC003U SPOT									0.00	0	
Total For RC003U									0.00	0	
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC004U SPOT									0.00	0	
Total For RC004U									0.00	0	
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC005U SPOT									0.00	0	
Total For RC005U									0.00	0	
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC006U SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RC006U										0.00	0	
RC007I 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	
RC008I 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	
RC009I On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC009U SPOT										0.00	0	
Total For RC009U										0.00	0	
RC010I 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	
RC011I 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	
RC018I 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	
RC021I 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	
RC022I 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	
RDF02I 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	
RDF06I 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	
RDF07I 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	
RDF08I 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			48,400,000,000,000.00		484,000,000	121,000,00
Total RDF14U SPOT									18,400,000,000,000.00		484,000,000	121,000,00
Total For RDF14U									18,400,000,000,000.00		484,000,000	121,000,00
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
RDF26 On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF26U SPOT										0.00	0	
Total For RDF26U										0.00	0	
RDF27 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					0.00000	101.66418				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	99.87244				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.76514				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.32557				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.05608				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.72771				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.53865				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.03583				0.00	400,000,000	100,000,000
Total RDFB16 SPOT										0.00	400,000,000	100,000,000
Total For RDFB16										0.00	400,000,000	100,000,000
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.78972				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.15163				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					0.00000	100.80625			0.00	0	
Total RDFB19 SPOT									0.00	0	
Total For RDFB19									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.98310			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.02604			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.90573			0.00	0	
Total RDFB22 SPOT									0.00	0	
Total For RDFB22									0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.07563			0.00	0	
Total RDFB23 SPOT									0.00	0	
Total For RDFB23									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.24196			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.13347			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.08633			0.00	0	
Total RDFC50 SPOT									0.00	0	
Total For RDFC50									0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	101.22093			0.00	0	
Total RDFC51 SPOT									0.00	0	
Total For RDFC51									0.00	0	
REB18I 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	
REB19I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		210,000,000,000.00	2,100,000,000	2,100,000,000	
Total REB19U SPOT								10,000,000,000,000.00	2,100,000,000	2,100,000,000	
Total For REB19U								10,000,000,000,000.00	2,100,000,000	2,100,000,000	
RED12 On 12/04/2021 Spot Bond					0.00000	101.07713			0.00	0	

Contract 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	
RED30 On 16/09/2021 Spot Bond					0.00000	101.60364				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.98290				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.18876				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.26597				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.13287				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.27101				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES04U SPOT										0.00	0	
Total For RES04U										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.17992				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.70224				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.11780				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES42 On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES42U SPOT										0.00	0	
Total For RES42U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES44 On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES44U SPOT										0.00	0	
Total For RES44U										0.00	0	
RES46 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES46U SPOT										0.00	0	
Total For RES46U										0.00	0	
RES47 On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES47U SPOT										0.00	0	
Total For RES47U										0.00	0	
RES48 On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES48U SPOT										0.00	0	
Total For RES48U										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.39830				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										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			5.25500	106.41897	5.25500	106.40389			3,153,000,000,000.00	600,000,000	300,000,000	
Total RW21 SPOT									3,153,000,000,000.00	600,000,000	300,000,000	
Total For RW21									3,153,000,000,000.00	600,000,000	300,000,000	
RW23 On 10/12/2023 Spot Bond			6.11500	111.94445	6.11500	111.92604			0.00	0	179,077,900	
Total RW23 SPOT									0.00	0	179,077,900	
Total For RW23									0.00	0	179,077,900	
RW28 On 10/12/2028 Spot Bond			11.60500	94.97198	11.60500	94.94272			0.00	0	0	
Total RW28 SPOT									0.00	0	0	
Total For RW28									0.00	0	0	
SBK12 On 25/11/2020 Spot Bond			10.00000	108.27100	10.00000	108.24200			0.00	0	0	
Total SBK12/R157 SPOT									0.00	0	0	
Total For SBK12/R157									0.00	0	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	100.77749			0.00	0	0	
Total SBK18 SPOT									0.00	0	0	
Total For SBK18									0.00	0	0	
SBK23 On 28/05/2022 Spot Bond			5.73500	112.38685	5.73500	112.36958			281,473,800,000.00	49,080,000	2,054,540,000	
Total SBK23 SPOT									281,473,800,000.00	49,080,000	2,054,540,000	

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 SBK23									281,473,800,000.00	49,080,000	2,054,540,00
SBK24 On 19/10/2020 Spot Bond					0.00000	101.10561			0.00	0	
Total SBK24 SPOT									0.00	0	
Total For SBK24									0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.62942			0.00	0	500,000,00
Total SBK25 SPOT									0.00	0	500,000,00
Total For SBK25									0.00	0	500,000,00
SBK26 On 25/04/2021 Spot Bond			5.53500	108.40117	5.53500	108.38500			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.37176			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	102.01968			0.00	0	1,250,000,00
Total SBS18 SPOT									0.00	0	1,250,000,00
Total For SBS18									0.00	0	1,250,000,00
SBS19 On 23/06/2021 Spot Bond			4.25500	106.51027	4.25500	106.49802		799,940,000,000.00	188,000,000	451,000,00	
Total SBS19 SPOT								799,940,000,000.00	188,000,000	451,000,00	
Total For SBS19								799,940,000,000.00	188,000,000	451,000,00	
SBS20 On 15/05/2026 Spot Bond			6.62500	118.86053	6.62500	118.83948		1,843,075,000,000.00	278,200,000	1,658,200,00	
Total SBS20 SPOT								1,843,075,000,000.00	278,200,000	1,658,200,00	
Total For SBS20								1,843,075,000,000.00	278,200,000	1,658,200,00	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.65675			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.31000	115.29423	5.31000	115.27780			0.00	0	40,000,00
Total SBS27 SPOT									0.00	0	40,000,00
Total For SBS27									0.00	0	40,000,00
SBS3 On 25/05/2026 Spot Bond			6.73000	108.94735	6.73000	108.92775			0.00	0	1,000,000,00
Total SBS3 SPOT									0.00	0	1,000,000,00
Total For SBS3									0.00	0	1,000,000,00
SBS31 On 12/06/2027 Spot Bond			7.21500	115.57670	7.21500	115.55432			0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS31 SPOT										0.00	0	1,000,000.00
Total For SBS31										0.00	0	1,000,000.00
SBS34 On 19/09/2024 Spot Bond			5.70500	120.11233	5.70500	120.09396				0.00	0	50,000.00
Total SBS34 SPOT										0.00	0	50,000.00
Total For SBS34										0.00	0	50,000.00
SBS38 On 29/01/2025 Spot Bond			5.95000	112.72232	5.95000	112.70437				0.00	0	61,050.00
Total SBS38 SPOT										0.00	0	61,050.00
Total For SBS38										0.00	0	61,050.00
SBS39 On 29/01/2030 Spot Bond			8.29000	109.86409	8.29000	109.83984				0.00	0	1,930,000.00
Total SBS39 SPOT										0.00	0	1,930,000.00
Total For SBS39										0.00	0	1,930,000.00
SBS4 On 16/11/2021 Spot Bond			4.21500	107.53374	4.21500	107.52155				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	100.42542				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.68500	113.85025	4.68500	113.83592				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.34000	121.85807	6.34000	121.83741				0.00	0	440,000.00
Total SBS42 SPOT										0.00	0	440,000.00
Total For SBS42										0.00	0	440,000.00
SBS43 On 12/11/2027 Spot Bond			7.28000	122.66159	7.28000	122.63776				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.71262				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.78000	113.82481	4.78000	113.81019				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.20983				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS49 On 31/01/2022 Spot Bond					0.00000	101.61453				0.00	0	490,000,00
Total SBS49 SPOT										0.00	0	490,000,00
Total For SBS49										0.00	0	490,000,00
SBS50 On 31/01/2022 Spot Bond			4.29500	107.72965	4.29500	107.71721				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.37000	5.37000	5.37000	114.28086				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.31172				0.00	420,000,000	140,000,00
Total SBS52 SPOT										0.00	420,000,000	140,000,00
Total For SBS52										0.00	420,000,000	140,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	103.87033				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	102.53116				0.00	9,100,000,000	15,210,000,00
Total SBS55 SPOT										0.00	9,100,000,000	15,210,000,00
Total For SBS55										0.00	9,100,000,000	15,210,000,00
SBS56 On 12/06/2022 Spot Bond			4.42000	109.54476	4.42000	109.53168				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	103.34589				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.59908				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS59 On 09/10/2020 Spot Bond					0.00000	100.74642				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.38216				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.21520				0.00	0	
Total SBS62 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.25064				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.02001				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.42283				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.44734				0.00	0	200,000,00
Total SBS66 SPOT										0.00	0	200,000,00
Total For SBS66										0.00	0	200,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.82364				0.00	160,000,000	80,000,00
Total SBS67 SPOT										0.00	160,000,000	80,000,00
Total For SBS67										0.00	160,000,000	80,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.43464				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.87485				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.88000	295.04084	3.88000	295.06807				0.00	0	483,100,00
Total SBSI11 SPOT										0.00	0	483,100,00
Total For SBSI11										0.00	0	483,100,00
SBSI14 On 07/12/2033 Spot Bond			5.70000	5.70000	5.70000	188.26556				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	105.48137				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.95365				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	97.62028				0.00	411,000,000	115,600,00

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 SBT103 SPOT										0.00	411,000,000	115,600,000
Total For SBT103										0.00	411,000,000	115,600,000
SBT201 On 13/02/2023 Spot Bond					0.00000	101.54084				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	96.09910				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.56500	113.45484	6.56500	113.43482				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.72764				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	94.30201				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	101.32439				0.00	340,000,000	340,000,000
Total SBT207 SPOT										0.00	340,000,000	340,000,000
Total For SBT207										0.00	340,000,000	340,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	101.20481				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.21016				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.22512				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SHS11U On 25/11/2020 Spot Bond			10.00000	108.27100	10.00000	108.24200				0.00	0	
Total SHS11U/JIBAR SPOT										0.00	0	
Total For SHS11U/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
SLI4 On 15/08/2021 Spot Bond					0.00000	100.77252				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.10401				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.09032				0.00	3,626,000,000	1,813,000,000
Total SLRA3 SPOT										0.00	3,626,000,000	1,813,000,000
Total For SLRA3										0.00	3,626,000,000	1,813,000,000
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.09966				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.37558				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.10875				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.10908				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.11010				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.10065				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.12619				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.11722				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.12148				0.00	0	
Total SLRC4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.16605				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.37568				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.31500	117.35933	6.31500	117.33939				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					0.00000	101.19628				0.00	400,000,000	380,050,00
Total SNT04 SPOT										0.00	400,000,000	380,050,00
Total For SNT04										0.00	400,000,000	380,050,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	92.66830				0.00	200,000,000	200,000,00
Total SOLB01 SPOT										0.00	200,000,000	200,000,00
Total For SOLB01										0.00	200,000,000	200,000,00
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.27384				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA11 SPOT										0.00	0	
Total For SPDA11										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.83475				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.03895				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.04292				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.95487				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.12344				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total SPG005 SPOT									0.00	0	
Total For SPG005									0.00	0	
SPG005 On 18/06/2022 Spot Bond					0.00000	101.14704			0.00	0	
Total SPG006 SPOT									0.00	0	
Total For SPG006									0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	101.06240			0.00	0	
Total SPG007 SPOT									0.00	0	
Total For SPG007									0.00	0	
SPG007 On 15/10/2022 Spot Bond					0.00000	99.80776			0.00	0	
Total SPG008 SPOT									0.00	0	
Total For SPG008									0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.76485			0.00	0	
Total SPG009 SPOT									0.00	0	
Total For SPG009									0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	100.52389			0.00	0	
Total SPGC01 SPOT									0.00	0	
Total For SPGC01									0.00	0	
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SS039U SPOT									0.00	0	
Total For SS039U									0.00	0	
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SS046U SPOT									0.00	0	
Total For SS046U									0.00	0	
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		100,000,000,000.00	1,000,000,000	500,000,000	
Total SS054U SPOT								10,000,000,000,000.00	1,000,000,000	500,000,000	
Total For SS054U								10,000,000,000,000.00	1,000,000,000	500,000,000	
SS055L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total SS055U SPOT								0.00	0	0	
Total For SS055U								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 Intert
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	
SS058L On 19/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS058U SPOT										0.00	0	
Total For SS058U										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.23845				0.00	54,450,000,000	27,100,000,000
Total SSA07 SPOT										0.00	54,450,000,000	27,100,000,000
Total For SSA07										0.00	54,450,000,000	27,100,000,000
SSN004 On 31/03/2021 Spot Bond			5.13000	103.64705	5.13000	103.63271				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN005 On 31/03/2021 Spot Bond			5.13000	103.64705	5.13000	103.63271				0.00	0	40,000,000
Total SSN005 SPOT										0.00	0	40,000,000
Total For SSN005										0.00	0	40,000,000
SSN011 On 31/01/2025 Spot Bond			4.82500	4.82500	4.82500	131.20807				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.42500	117.13736	7.42500	117.11404				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.22500	85.11258	9.22500	85.09184				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	97.54468				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN035 On 17/11/2020 Spot Bond					0.00000	100.10406				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN037 On 01/06/2021 Spot Bond					0.00000	99.87201				0.00	0	
Total SSN037 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For SSN037										0.00	0	
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	100.69148				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.71365				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			5.86500	114.67521	5.86500	114.65710				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.44500	95.06499	5.44500	95.06988				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	98.66327				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.43761				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.36070				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05: On 08/12/2023 Spot Bond			3.79000	3.79000	3.79000	295.85768				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/09/2020 Spot Bond					0.00000	100.84729				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN05: On 26/10/2020 Spot Bond					0.00000	100.46207				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.48191				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.34546				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
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					0.00000	100.70859				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			5.32000	5.32000	5.32000	170.61108				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			4.21000	4.21000	4.21000	134.60390				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.64500	5.64500	5.64500	92.59728				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			5.04000	5.04000	5.04000	93.02870				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			5.28000	5.28000	5.28000	171.06263				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	99.94249				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	99.94368				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	99.94654				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 15/06/2023 Spot Bond					0.00000	101.15976				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.13300				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.09538				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.72853				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	80.91500				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	99.95568				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.28240				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.32248				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.52500	5.52500	5.52500	191.59922				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For SSN085										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.68413				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.37142				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.36748				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	101.19049				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.22946				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.28462				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.94000	88.83203	9.94000	88.80862				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	99.95197				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.00836				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.47000	105.75799	8.47000	105.73402				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T13A11 On 21/08/2020 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 T13A11 SPOT										0.00	0	
Total For T13A11										0.00	0	
T13A12 On 21/08/2020 Spot Bond			5.01500	99.94507	5.01500	99.95879				0.00	0	
Total T13A12 SPOT										0.00	0	
Total For T13A12										0.00	0	
T13A15 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total T13A15 SPOT										0.00	0	
Total For T13A15										0.00	0	
T13A16 On 21/08/2020 Spot Bond			5.11500	99.94397	5.11500	99.95798			4,092,000,000.00		800,000	200,00
Total T13A16 SPOT									4,092,000,000.00		800,000	200,00
Total For T13A16									4,092,000,000.00		800,000	200,00
T13A19 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total T13A19 SPOT										0.00	0	
Total For T13A19										0.00	0	
T13A20 On 21/08/2020 Spot Bond			5.06500	99.94452	5.06500	99.95839				0.00	0	
Total T13A20 SPOT										0.00	0	
Total For T13A20										0.00	0	
T13A21 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total T13A21 SPOT										0.00	0	
Total For T13A21										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.04148				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	103.05459	8.55000	103.03115				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	99.85571				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.03453				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total T16OM1 SPOT										0.00	0	
Total For T16OM1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T16OM On 21/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	32,200,000,00
Total T16OM2 SPOT										0.00	0	32,200,000,00
Total For T16OM2										0.00	0	32,200,000,00
TFS142 On 28/10/2021 Spot Bond					0.00000	100.50377				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.62761				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	100.66610				0.00	0	400,000,00
Total TFS147 SPOT										0.00	0	400,000,00
Total For TFS147										0.00	0	400,000,00
TFS148 On 12/10/2022 Spot Bond					0.00000	101.30472				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.36165				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.00795				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.75467				0.00	0	2,050,000,00
Total TFS153 SPOT										0.00	0	2,050,000,00
Total For TFS153										0.00	0	2,050,000,00
TFS154 On 06/07/2023 Spot Bond					0.00000	100.33893				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	99.48279				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.04449				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.08822				0.00	0	
Total TFS157 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS157										0.00	0	
TFS15E On 20/03/2022 Spot Bond					0.00000	100.66071				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15E On 20/03/2024 Spot Bond					0.00000	99.06508				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	99.96445				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.45496				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.44868				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.50497				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH13A3 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13A3 SPOT										0.00	0	
Total For TH13A3										0.00	0	
TH13A4 On 21/08/2020 Spot Bond			5.43500	99.94047	5.43500	99.95535				0.00	0	
Total TH13A4 SPOT										0.00	0	
Total For TH13A4										0.00	0	
TH13A7 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13A7 SPOT										0.00	0	
Total For TH13A7										0.00	0	
TH13A8 On 21/08/2020 Spot Bond			4.25000	99.95345	4.25000	99.96508				0.00	0	
Total TH13A8 SPOT										0.00	0	
Total For TH13A8										0.00	0	
TH13B On 21/08/2020 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 TH13B1 SPOT										0.00	0	
Total For TH13B1										0.00	0	
TH13B1 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13B2 SPOT										0.00	0	
Total For TH13B2										0.00	0	
TH13B2 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13B3 SPOT										0.00	0	
Total For TH13B3										0.00	0	
TH13B3 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13B4 SPOT										0.00	0	
Total For TH13B4										0.00	0	
TH13B4 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13B5 SPOT										0.00	0	
Total For TH13B5										0.00	0	
TH13B5 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13C1 SPOT										0.00	0	
Total For TH13C1										0.00	0	
TH13C1 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13C2 SPOT										0.00	0	
Total For TH13C2										0.00	0	
TH13C2 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13C3 SPOT										0.00	0	
Total For TH13C3										0.00	0	
TH13C3 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13C4 SPOT										0.00	0	
Total For TH13C4										0.00	0	
TH13C4 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13C5 SPOT										0.00	0	
Total For TH13C5										0.00	0	
TH13C5 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13D1 SPOT										0.00	0	
Total For TH13D1										0.00	0	
TH13D1 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13D2 SPOT										0.00	0	
Total For TH13D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TH13D: On 21/08/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total TH13D3 SPOT									0.00	0	
Total For TH13D3									0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total TH13D4 SPOT									0.00	0	
Total For TH13D4									0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total TH13D5 SPOT									0.00	0	
Total For TH13D5									0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	100.04261			0.00	0	
Total TH14A3 SPOT									0.00	0	
Total For TH14A3									0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.86000	108.84503	4.86000	108.83083			0.00	0	
Total TH14A4 SPOT									0.00	0	
Total For TH14A4									0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	100.83692			0.00	0	100,000,00
Total TH14A7 SPOT									0.00	0	100,000,00
Total For TH14A7									0.00	0	100,000,00
TH14A: On 21/11/2021 Spot Bond			5.02000	107.56438	5.02000	107.54988		5,020,000,000,000.00	1,000,000,000		
Total TH14A8 SPOT								5,020,000,000,000.00	1,000,000,000		
Total For TH14A8								5,020,000,000,000.00	1,000,000,000		
TH14B: On 21/11/2021 Spot Bond					0.00000	100.04751			0.00	0	
Total TH14B1 SPOT									0.00	0	
Total For TH14B1									0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.28450			0.00	0	
Total TH14B2 SPOT									0.00	0	
Total For TH14B2									0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.04414			0.00	0	
Total TH14B3 SPOT									0.00	0	
Total For TH14B3									0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.64784			0.00	0	
Total TH14C1 SPOT									0.00	0	
Total For TH14C1									0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.76707			0.00	0	
Total TH14C2 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.04895				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.07540				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.59011				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.24692				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.04643				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.02601				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.50566				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.09773				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.89939				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.03791				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.03879				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.04251				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.46268				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.56805				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.04630				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.67404				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.04437				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.59368				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.57367				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.06150				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.03756				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.03911				0.00	0	350,000,00
Total TH16A2 SPOT										0.00	0	350,000,00
Total For TH16A2										0.00	0	350,000,00
TH16A: On 21/08/2024 Spot Bond			8.49000	100.09042	8.49000	100.06781				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A: On 21/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	70,120,000,00
Total TH16A4 SPOT										0.00	0	70,120,000,00
Total For TH16A4										0.00	0	70,120,000,00
TH16A: On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	36,100,000,00
Total TH16A5 SPOT										0.00	0	36,100,000,00
Total For TH16A5										0.00	0	36,100,000,00
TH16B: On 21/08/2024 Spot Bond					0.00000	100.04105				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,500,000,00
Total TH16B2 SPOT										0.00	0	4,500,000,00
Total For TH16B2										0.00	0	4,500,000,00
TH16C: On 21/08/2024 Spot Bond					0.00000	100.04355				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,300,000,00
Total TH16C2 SPOT										0.00	0	3,300,000,00
Total For TH16C2										0.00	0	3,300,000,00
TH16D: On 21/08/2024 Spot Bond					0.00000	100.06084				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,400,000,00
Total TH16D2 SPOT										0.00	0	4,400,000,00
Total For TH16D2										0.00	0	4,400,000,00
TL20/R: On 25/11/2020 Spot Bond			10.00000	108.27100	10.00000	108.24200				0.00	0	
Total TL20/R207 SPOT										0.00	0	
Total For TL20/R207										0.00	0	
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TL21U SPOT										0.00	0	
Total For TL21U										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	101.21896				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.95328				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			5.60500	110.75123	5.60500	110.73460			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			6.76500	109.49005	6.76500	114.24575			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.92094			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.45066			0.00	432,000,000	108,000,00
Total TL27 SPOT									0.00	432,000,000	108,000,00
Total For TL27									0.00	432,000,000	108,000,00
TL28 On 24/04/2025 Spot Bond			8.50000	106.04990	8.50000	106.02579			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.53066			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.48972			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.17809			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.19637			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TLC09 On 17/09/2020 Spot Bond					0.00000	100.93115			0.00	0	
Total TLC09 SPOT									0.00	0	
Total For TLC09									0.00	0	
TN20 On 17/09/2020 Spot Bond			4.06500	104.98109	4.06500	104.96943		71,787,900,000.00		17,660,000	2,963,830,00
Total TN20 SPOT								71,787,900,000.00		17,660,000	2,963,830,00
Total For TN20								71,787,900,000.00		17,660,000	2,963,830,00
TN20/R On 17/09/2020 Spot Bond			100.00000	99.01096	100.00000	98.75643		0.00		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 TN20/R208 SPOT										0.00	0	
Total For TN20/R208										0.00	0	
TN21U On 13/05/2021 Spot Bond			100.00000	62.52884	100.00000	62.39120				0.00	0	
Total TN21U SPOT										0.00	0	
Total For TN21U										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.51500	115.43053	6.51500	115.41042				0.00	0	14,437,000,00
Total TN23 SPOT										0.00	0	14,437,000,00
Total For TN23										0.00	0	14,437,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	20.46018	100.00000	20.41514				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.02000	102.04480	9.02000	102.02034				0.00	0	47,417,905,20
Total TN25 SPOT										0.00	0	47,417,905,20
Total For TN25										0.00	0	47,417,905,20
TN25/R On 19/08/2025 Spot Bond			100.00000	11.21673	100.00000	11.19205				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.40000	99.88704	9.40000	99.86211			35,720,000,000.00		3,800,000	10,201,900,00
Total TN27 SPOT									35,720,000,000.00		3,800,000	10,201,900,00
Total For TN27									35,720,000,000.00		3,800,000	10,201,900,00
TN27/R On 14/11/2027 Spot Bond			100.00000	11.42873	100.00000	11.40357				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.00000	100.92486	11.00000	100.89535				0.00	0	1,720,000,00
Total TN30 SPOT										0.00	0	1,720,000,00
Total For TN30										0.00	0	1,720,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	121.06466	8.00000	121.03872				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.75000	89.64022	12.75000	89.60996				0.00	0	5,550,000,00
Total TN40 SPOT										0.00	0	5,550,000,00
Total For TN40										0.00	0	5,550,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	104.02707	10.75000	103.99731				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	108.27100	10.00000	108.24200			0.00	0	
Total TPDA01/JIBAR SPOT									0.00	0	
Total For TPDA01/JIBAR									0.00	0	
TPDA0I On 30/11/2020 Spot Bond			5.87500	103.14215	5.87500	103.12579		1,823,600,000,000.00		310,400,000	87,300,000
Total TPDA08 SPOT								1,823,600,000,000.00		310,400,000	87,300,000
Total For TPDA08								1,823,600,000,000.00		310,400,000	87,300,000
TRA2A On 14/12/2020 Spot Bond			5.36000	103.15357	5.36000	103.13866			0.00	0	
Total TRA2A3 SPOT									0.00	0	
Total For TRA2A3									0.00	0	
TRA2AI On 14/12/2020 Spot Bond			5.16000	5.16000	5.16000	103.21082			0.00	0	
Total TRA2A6 SPOT									0.00	0	
Total For TRA2A6									0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.26543			0.00	0	
Total TRA2B1 SPOT									0.00	0	
Total For TRA2B1									0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.31319			0.00	0	
Total TRA2B2 SPOT									0.00	0	
Total For TRA2B2									0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.96746			0.00	0	
Total TRA2C1 SPOT									0.00	0	
Total For TRA2C1									0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.59009			0.00	0	
Total TRA2C2 SPOT									0.00	0	
Total For TRA2C2									0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	102.08605			0.00	0	
Total TRA2D1 SPOT									0.00	0	
Total For TRA2D1									0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	102.08605			0.00	0	
Total TRA2D2 SPOT									0.00	0	
Total For TRA2D2									0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	100.13611			0.00	0	
Total TRA3A2 SPOT									0.00	0	

Contract Details	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	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.12757				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			5.57500	109.63407	5.57500	109.61769				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.13476				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.12539				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.18102				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.17536				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.28889				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.71006				0.00	360,000,000	360,000,000
Total TRA4A3 SPOT										0.00	360,000,000	360,000,000
Total For TRA4A3										0.00	360,000,000	360,000,000
TRA4A: On 13/04/2024 Spot Bond			5.86500	111.48956	5.86500	114.20064				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond					0.00000	100.61091				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.67830				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.71006				0.00	0	

Contract 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	103.13807	8.62000	103.11429				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond					0.00000	100.82966				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	100.82966				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRF02L On 06/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRF02U SPOT										0.00	0	
Total For TRF02U										0.00	0	
TRQ11L 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	
TRQ12L 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	
TRQ13L 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	
TRQ14L 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	
TSE03L 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	
TSG01L 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	
TSG02L 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total TSG03U SPOT									0.00	0	
Total For TSG03U									0.00	0	
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total TSG04U SPOT									0.00	0	
Total For TSG04U									0.00	0	
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total TSG05U SPOT									0.00	0	
Total For TSG05U									0.00	0	
TSG06 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total TSG06U SPOT									0.00	0	
Total For TSG06U									0.00	0	
TSG07 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total TSG07U SPOT									0.00	0	
Total For TSG07U									0.00	0	
TSG08 On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total TSG08U SPOT									0.00	0	
Total For TSG08U									0.00	0	
TSP23€ On 08/10/2020 Spot Bond					0.00000	99.09716			0.00	0	
Total TSP238 SPOT									0.00	0	
Total For TSP238									0.00	0	
TSP24€ On 12/11/2020 Spot Bond					0.00000	98.37745			0.00	0	
Total TSP240 SPOT									0.00	0	
Total For TSP240									0.00	0	
TSP24€ On 10/09/2020 Spot Bond					0.00000	99.67919			0.00	0	
Total TSP242 SPOT									0.00	0	
Total For TSP242									0.00	0	
TSP24€ On 04/03/2021 Spot Bond					0.00000	96.37842			0.00	0	
Total TSP243 SPOT									0.00	0	
Total For TSP243									0.00	0	
TSP24€ On 18/03/2021 Spot Bond					0.00000	96.21117			0.00	0	
Total TSP244 SPOT									0.00	0	
Total For TSP244									0.00	0	
TSP24€ On 08/04/2021 Spot Bond					0.00000	95.99430			0.00	0	
Total TSP245 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TSP245										0.00	0	
TSP246 On 22/10/2020 Spot Bond					0.00000	99.05450				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	96.22795				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP248 On 21/07/2021 Spot Bond					0.00000	95.72885				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP249 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.42785				0.00	0	470,000,00
Total TU1A11 SPOT										0.00	0	470,000,00
Total For TU1A11										0.00	0	470,000,00
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.54310				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.50516				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.61537				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC33 On 26/08/2020 Spot Bond					0.00000	101.13579				0.00	0	
Total TWC339 SPOT										0.00	0	
Total For TWC339										0.00	0	
TWC34 On 07/09/2020 Spot Bond					0.00000	101.01705				0.00	0	
Total TWC340 SPOT										0.00	0	
Total For TWC340										0.00	0	
TWC34 On 11/09/2020 Spot Bond					0.00000	100.96682				0.00	0	
Total TWC341 SPOT										0.00	0	
Total For TWC341										0.00	0	
TWC34 On 08/10/2020 Spot Bond					0.00000	100.54555				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC342 SPOT										0.00	0	
Total For TWC342										0.00	0	
TWC34 On 16/10/2020 Spot Bond					0.00000	100.42000				0.00	0	
Total TWC343 SPOT										0.00	0	
Total For TWC343										0.00	0	
TWC34 On 23/10/2020 Spot Bond					0.00000	100.32925				0.00	0	
Total TWC344 SPOT										0.00	0	
Total For TWC344										0.00	0	
TWC34 On 28/10/2020 Spot Bond					0.00000	100.96690				0.00	0	
Total TWC345 SPOT										0.00	0	
Total For TWC345										0.00	0	
TWC34 On 06/11/2020 Spot Bond					0.00000	100.66923				0.00	0	
Total TWC346 SPOT										0.00	0	
Total For TWC346										0.00	0	
TWC34 On 13/11/2020 Spot Bond					0.00000	100.77679				0.00	3,400,000,000	3,400,000,000
Total TWC347 SPOT										0.00	3,400,000,000	3,400,000,000
Total For TWC347										0.00	3,400,000,000	3,400,000,000
UG21 On 02/03/2021 Spot Bond			6.27500	102.00809	6.27500	101.99096				0.00	0	30,000,000
Total UG21 SPOT										0.00	0	30,000,000
Total For UG21										0.00	0	30,000,000
UG26 On 09/03/2026 Spot Bond			9.60000	112.40174	9.60000	112.37311				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCJA5I 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	
VCJA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA6U SPOT										0.00	0	
Total For VCJA6U										0.00	0	
VCJA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA7U SPOT										0.00	0	
Total For VCJA7U										0.00	0	
VCJA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA8U SPOT										0.00	0	
Total For VCJA8U										0.00	0	
VCJA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA9U SPOT										0.00	0	
Total For VCJA9U										0.00	0	
VCJB1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB1U SPOT										0.00	0	
Total For VCJB1U										0.00	0	
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB2U SPOT										0.00	0	
Total For VCJB2U										0.00	0	
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB3U SPOT										0.00	0	
Total For VCJB3U										0.00	0	
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB4U SPOT										0.00	0	
Total For VCJB4U										0.00	0	
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB5U SPOT										0.00	0	
Total For VCJB5U										0.00	0	
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB6U SPOT										0.00	0	
Total For VCJB6U										0.00	0	
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB7U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VCJB7U										0.00	0	
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB8U SPOT										0.00	0	
Total For VCJB8U										0.00	0	
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB9U SPOT										0.00	0	
Total For VCJB9U										0.00	0	
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA1U SPOT										0.00	0	
Total For VCPA1U										0.00	0	
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA2U SPOT										0.00	0	
Total For VCPA2U										0.00	0	
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA3U SPOT										0.00	0	
Total For VCPA3U										0.00	0	
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA4U SPOT										0.00	0	
Total For VCPA4U										0.00	0	
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA5U SPOT										0.00	0	
Total For VCPA5U										0.00	0	
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA6U SPOT										0.00	0	
Total For VCPA6U										0.00	0	
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA7U SPOT										0.00	0	
Total For VCPA7U										0.00	0	
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA8U SPOT										0.00	0	
Total For VCPA8U										0.00	0	
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA9U SPOT										0.00	0	
Total For VCPA9U										0.00	0	
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VCPB1U SPOT										0.00	0	
Total For VCPB1U										0.00	0	
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB2U SPOT										0.00	0	
Total For VCPB2U										0.00	0	
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB3U SPOT										0.00	0	
Total For VCPB3U										0.00	0	
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB4U SPOT										0.00	0	
Total For VCPB4U										0.00	0	
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB5U SPOT										0.00	0	
Total For VCPB5U										0.00	0	
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB6U SPOT										0.00	0	
Total For VCPB6U										0.00	0	
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB7U SPOT										0.00	0	
Total For VCPB7U										0.00	0	
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB8U SPOT										0.00	0	
Total For VCPB8U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA06U SPOT										0.00	0	
Total For VJA06U										0.00	0	
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA07U SPOT										0.00	0	
Total For VJA07U										0.00	0	
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA08U SPOT										0.00	0	
Total For VJA08U										0.00	0	
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA09U SPOT										0.00	0	
Total For VJA09U										0.00	0	
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA10U SPOT										0.00	0	
Total For VJA10U										0.00	0	
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA11U SPOT										0.00	0	
Total For VJA11U										0.00	0	
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA12U SPOT										0.00	0	
Total For VJA12U										0.00	0	
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB03U SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VJB07U										0.00	0	
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB08U SPOT										0.00	0	
Total For VJB08U										0.00	0	
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB09U SPOT										0.00	0	
Total For VJB09U										0.00	0	
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB10U SPOT										0.00	0	
Total For VJB10U										0.00	0	
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB11U SPOT										0.00	0	
Total For VJB11U										0.00	0	
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB12U SPOT										0.00	0	
Total For VJB12U										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.34446				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.54022				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.53969				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.02840				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.08999				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.13264				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.13799				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB03U SPOT										0.00	0	
Total For VPB03U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB04U SPOT										0.00	0	
Total For VPB04U										0.00	0	
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB05U SPOT										0.00	0	
Total For VPB05U										0.00	0	
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB06U SPOT										0.00	0	
Total For VPB06U										0.00	0	
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB07U SPOT										0.00	0	
Total For VPB07U										0.00	0	
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB08U SPOT										0.00	0	
Total For VPB08U										0.00	0	
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB09U SPOT										0.00	0	
Total For VPB09U										0.00	0	
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB10U SPOT										0.00	0	
Total For VPB10U										0.00	0	
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB11U SPOT										0.00	0	
Total For VPB11U										0.00	0	
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB12U SPOT										0.00	0	
Total For VPB12U										0.00	0	
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR862U SPOT										0.00	0	
Total For VR862U										0.00	0	
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR865U SPOT										0.00	0	
Total For VR865U										0.00	0	
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR868U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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	
VR873L On 06/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VR873U SPOT									0.00	0	
Total For VR873U									0.00	0	
VR874L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VR874U SPOT									0.00	0	
Total For VR874U									0.00	0	
VR875L On 20/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VR875U SPOT									0.00	0	
Total For VR875U									0.00	0	
VR877L On 19/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VR877U SPOT									0.00	0	
Total For VR877U									0.00	0	
VRI875 On 28/10/2020 Spot Bond					0.00000	100.31379			0.00	0	
Total VRI875 SPOT									0.00	0	
Total For VRI875									0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	100.72728			0.00	0	
Total WHL01 SPOT									0.00	0	
Total For WHL01									0.00	0	
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total WHL01U SPOT									0.00	0	
Total For WHL01U									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.76580			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total WHL02U SPOT									0.00	0	
Total For WHL02U									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	99.39751			0.00	0	90,000,00
Total WHL03 SPOT									0.00	0	90,000,00
Total For WHL03									0.00	0	90,000,00
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	
WHL07 On 26/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total WHL07U SPOT									0.00	0	
Total For WHL07U									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			4.38500	105.56922	4.38500	105.55678		3,508,000,000,000.00	800,000,000	400,000,000	
Total WSP5 SPOT								3,508,000,000,000.00	800,000,000	400,000,000	
Total For WSP5								3,508,000,000,000.00	800,000,000	400,000,000	
WSP5/f On 28/05/2021 Spot Bond			100.00000	60.15782	100.00000	60.02540		0.00	0	0	
Total WSP5/R203 SPOT								0.00	0	0	
Total For WSP5/R203								0.00	0	0	
Total for SPOT								1.28e+017	541,036,650,300	174,703,063,04	
Total for SPOT :								1.28e+017	541,036,650,300	174,703,063,04	
Total Futures								1.28e+017	541,036,662,856	174,704,074,51	
Total Options								666 906.50	250	221,62	
Grand Total:								1.28e+017	541,036,663,106	174,704,296,14	