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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/05/2020

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 07/05/2020 Bond Future			11.82000	72.50708	12.08292	71.15738			0.00	0	
ES33 On 06/08/2020 Bond Future			12.01450	73.62144	12.34074	71.99296			0.00	0	35
ES33 On 05/11/2020 Bond Future			12.25159	70.77261	12.59163	69.12401			0.00	0	
ES33 On 04/02/2021 Bond Future			12.50976	71.66884	12.86498	69.99940			0.00	0	
ES33 On 06/05/2021 Bond Future			12.78493	68.75146	13.15614	67.06183			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 07/05/2020 Bond Future			12.19000	72.36696	12.47280	70.76874			0.00	0	
ES42 On 06/08/2020 Bond Future			12.38395	73.44949	12.72132	71.59975			0.00	0	4,9
ES42 On 05/11/2020 Bond Future			12.61305	70.11756	12.96588	68.24490			0.00	0	
ES42 On 04/02/2021 Bond Future			12.85417	71.00571	13.22344	69.10940			0.00	0	
ES42 On 06/05/2021 Bond Future			13.12062	67.59998	13.50824	65.68075			0.00	0	
Total ES42 Future									0.00	0	4,91
Total For ES42									0.00	0	4,91
I2025 On 07/05/2020 Bond Future			136.93676	136.93676	136.89578	136.89578			170,486,266.20	1,245	

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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	06/08/2020	Bond Future			136.80213	136.80213	137.03724	137.03724			0.00	0	2,85
I2025	On	05/11/2020	Bond Future			138.56277	138.56277	138.80159	138.80159			0.00	0	
I2025	On	04/02/2021	Bond Future			138.82627	138.82627	139.06830	139.06830			0.00	0	
I2025	On	06/05/2021	Bond Future			140.52870	140.52870	140.77351	140.77351			0.00	0	
Total I2025 Future												170,486,266.20	1,245	2,85
Total For I2025												170,486,266.20	1,245	2,85
I2029	On	07/05/2020	Bond Future			99.81511	99.81511	99.98399	99.98399			150,621,000.99	1,509	
I2029	On	06/08/2020	Bond Future			101.01089	101.01089	101.18329	101.18329			137,879,864.85	1,365	3,65
I2029	On	05/11/2020	Bond Future			101.17359	101.17359	101.34872	101.34872			0.00	0	
I2029	On	04/02/2021	Bond Future			102.47822	102.47822	102.65573	102.65573			0.00	0	
I2029	On	06/05/2021	Bond Future			102.58421	102.58421	102.76369	102.76369			0.00	0	
Total I2029 Future												288,500,865.84	2,874	3,65
Total For I2029												288,500,865.84	2,874	3,65
I2033	On	07/05/2020	Bond Future			98.55339	98.55339	98.41559	98.41559			241,357,252.11	2,449	
I2033	On	06/08/2020	Bond Future			99.73404	99.73404	99.59609	99.59609			0.00	0	11,45
I2033	On	05/11/2020	Bond Future			99.80467	99.80467	99.66539	99.66539			0.00	0	
I2033	On	04/02/2021	Bond Future			101.09169	101.09169	100.95074	100.95074			0.00	0	
I2033	On	06/05/2021	Bond Future			101.10264	101.10264	100.95984	100.95984			0.00	0	
Total I2033 Future												241,357,252.11	2,449	11,41
Total For I2033												241,357,252.11	2,449	11,41
I2038	On	07/05/2020	Bond Future			112.79775	112.79775	112.68522	112.68522			293,499,745.50	2,602	
I2038	On	06/08/2020	Bond Future			112.46097	112.46097	112.34873	112.34873			0.00	0	11,25
I2038	On	05/11/2020	Bond Future			113.90851	113.90851	113.79545	113.79545			0.00	0	
I2038	On	04/02/2021	Bond Future			113.66373	113.66373	113.54937	113.54937			0.00	0	
I2038	On	06/05/2021	Bond Future			115.05726	115.05726	114.94140	114.94140			0.00	0	
Total I2038 Future												293,499,745.50	2,602	11,27
Total For I2038												293,499,745.50	2,602	11,27
I2046	On	07/05/2020	Bond Future			102.32339	102.32339	102.29180	102.29180			1,002,155,281.66	9,794	
I2046	On	06/08/2020	Bond Future			103.54930	103.54930	103.51864	103.51864			0.00	0	15,25
I2046	On	05/11/2020	Bond Future			103.09508	103.09508	103.06471	103.06471			0.00	0	
I2046	On	04/02/2021	Bond Future			104.42451	104.42451	104.39386	104.39386			0.00	0	
I2046	On	06/05/2021	Bond Future			103.89658	103.89658	103.86537	103.86537			0.00	0	
Total I2046 Future												1,002,155,281.66	9,794	15,25
Total For I2046												1,002,155,281.66	9,794	15,25
I2050	On	07/05/2020	Bond Future			105.74420	105.74420	104.71561	104.71561			1,116,658,752.00	10,560	
I2050	On	06/08/2020	Bond Future			103.93328	103.93328	104.10168	104.10168			0.00	0	15,75
I2050	On	05/11/2020	Bond Future			105.27090	105.27090	105.44217	105.44217			0.00	0	
I2050	On	04/02/2021	Bond Future			104.71777	104.71777	104.89155	104.89155			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	06/05/2021	Bond Future			106.00172	106.00172	106.17736	106.17736			0.00	0	
Total I2050 Future												1,116,658,752.00	10,560	15,76
Total For I2050												1,116,658,752.00	10,560	15,76
R186	On	07/05/2020	Bond Future			7.74500	118.12958	7.93717	117.07060		5.15	2,702,096,012.92	22,874	
R186	On	06/08/2020	Bond Future			7.94494	114.03412	8.11051	113.16053		9.17	194,314,140.48	1,704	84,57
R186	On	05/11/2020	Bond Future			8.09471	115.47491	8.26940	114.59094		8.63	0.00	0	
R186	On	04/02/2021	Bond Future			8.26338	111.65065	8.44826	110.75562		8.47	0.00	0	
R186	On	06/05/2021	Bond Future			8.46510	112.99246	8.66133	112.08645		8.42	0.00	0	
Total R186 Future												2,896,410,153.40	24,578	84,57
R186	On	07/05/2020	Bond Future	7.60	Call			0.00000	0.00000	0,000	4.94	0.00	0	
R186	On	07/05/2020	Bond Future	8.28	Put			0.00000	0.00000	0,000	5.35	0.00	0	
R186	On	07/05/2020	Bond Future	8.28	Call			1,858.32000	1.85832	2,917,300	5.35	0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Call			5,275.80000	5.27580	6,334,780	5.99	0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Put			0.00000	0.00000	0,000	5.99	0.00	0	
R186	On	07/05/2020	Bond Future	9.50	Call			8,162.64000	8.16264	9,221,620	6.05	0.00	0	
R186	On	07/05/2020	Bond Future	8.50	Call			3,030.32000	3.03032	4,089,300	5.57	0.00	0	
R186	On	07/05/2020	Bond Future	8.50	Put			0.00000	0.00000	0,000	5.57	0.00	0	
R186	On	07/05/2020	Bond Future	7.90	Call			48.42000	0.04842	855,130	5.10	0.00	0	
R186	On	07/05/2020	Bond Future	7.90	Put			252.27000	0.25227	0,000	5.10	0.00	0	
R186	On	07/05/2020	Bond Future	7.60	Put			1,866.40000	1.86640	807,420	4.94	0.00	0	
R186	On	07/05/2020	Bond Future	8.09	Put			0.44000	0.00044	0,000	5.21	0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Call			725.90000	0.72590	1,783,660	5.20	0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Put			1.22000	0.00122	0,000	5.20	0.00	0	
R186	On	07/05/2020	Bond Future	10.00	Put			0.00000	0.00000	0,000	6.05	0.00	0	
R186	On	07/05/2020	Bond Future	10.00	Call			10,613.59000	10.61359	11,672,570	6.05	0.00	0	
R186	On	07/05/2020	Bond Future	9.50	Put			0.00000	0.00000	0,000	6.05	0.00	0	
R186	On	07/05/2020	Bond Future	8.08	Call			779.73000	0.77973	1,837,970	5.20	0.00	0	
R186	On	07/05/2020	Bond Future	8.08	Put			0.74000	0.00074	0,000	5.20	0.00	0	
R186	On	07/05/2020	Bond Future	8.09	Call			833.72000	0.83372	1,892,260	5.21	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Call			2,911.98000	2.91198	3,414,730	9.42	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			1,560.10000	1.56010	1,189,260	9.42	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			2,944.47000	2.94447	3,450,460	9.43	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Put			1,540.91000	1.54091	1,173,310	9.43	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			2,879.66000	2.87966	3,379,160	9.41	0.00	0	
R186	On	06/08/2020	Bond Future	8.00	Call			1,852.80000	1.85280	2,229,140	9.17	0.00	0	90
R186	On	06/08/2020	Bond Future	9.00	Put			693.89000	0.69389	493,050	10.06	0.00	0	
R186	On	06/08/2020	Bond Future	9.00	Call			5,242.27000	5.24227	5,915,020	10.06	0.00	0	90
R186	On	06/08/2020	Bond Future	8.25	Call			2,534.83000	2.53483	2,997,790	9.31	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			1,579.49000	1.57949	1,205,400	9.41	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R186	On	06/08/2020	Bond Future	8.25	Put		1,805.52000	1.80552	1,394,890	9.31	0.00	0	
R186	On	06/08/2020	Bond Future	8.00	Put		2,434.92000	2.43492	1,937,670	9.17	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Put		4,080.09000	4.08009	3,472,350	8.47	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call		1,891.12000	1.89112	2,167,350	8.47	28,175.55	13	3,50
R186	On	05/11/2020	Bond Future	8.65	Call		3,975.01000	3.97501	4,450,950	8.86	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put		2,079.69000	2.07969	1,671,660	8.86	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Call		6,075.21000	6.07521	6,683,060	9.40	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put		1,227.49000	1.22749	951,370	9.40	12,367.81	13	3,50
R186	On	05/11/2020	Bond Future	8.66	Call		4,006.57000	4.00657	4,484,900	8.87	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put		2,062.01000	2.06201	1,656,370	8.87	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call		3,943.56000	3.94356	4,417,110	8.86	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put		2,097.51000	2.09751	1,687,090	8.86	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Put		3,597.06000	3.59706	3,028,380	8.53	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call		2,230.09000	2.23009	2,545,380	8.53	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put		7,319.32000	7.31932	6,546,910	8.33	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call		687.35000	0.68735	798,910	8.33	0.00	0	1,20
R186	On	05/11/2020	Bond Future	8.34	Put		2,712.74000	2.71274	2,229,800	8.67	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call		3,067.46000	3.06746	3,468,490	8.67	45,090.37	13	3,50
R186	On	04/02/2021	Bond Future	8.16	Call		2,706.56000	2.70656	2,971,000	8.33	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put		4,106.10000	4.10610	3,475,510	8.33	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call		2,728.65000	2.72865	2,995,140	8.34	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put		4,079.26000	4.07926	3,450,720	8.34	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call		2,684.58000	2.68458	2,946,960	8.33	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put		4,133.07000	4.13307	3,500,420	8.33	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put		0.00000	0.00000	766,220	9.09	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call		9,117.81000	9.11781	10,803,420	9.09	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put		0.00000	0.00000	779,600	9.09	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call		9,158.86000	9.15886	10,837,760	9.09	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put		0.00000	0.00000	772,890	9.09	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call		9,199.89000	9.19989	10,872,120	9.09	0.00	0	
Total R186 Option											85,633.73	39	14,70
Total For R186											2,896,495,787.13	24,617	99,27
R197	On	07/05/2020	Bond Future			310.47037	310.47037	310.38645	310.38645		776,175,925.00	2,500	
R197	On	06/08/2020	Bond Future			306.42377	306.42377	306.34340	306.34340		0.00	0	2,50
R197	On	05/11/2020	Bond Future			310.36706	310.36706	310.28729	310.28729		0.00	0	
R197	On	04/02/2021	Bond Future			306.42736	306.42736	306.34684	306.34684		0.00	0	
R197	On	06/05/2021	Bond Future			310.18395	310.18395	310.10198	310.10198		0.00	0	
Total R197 Future											776,175,925.00	2,500	2,50
Total For R197											776,175,925.00	2,500	2,50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/05/2020			223.01697	223.01697	222.83197	222.83197			1,216,780,588.32	5,456	
R202	On	06/08/2020			221.56372	221.56372	221.37982	221.37982			0.00	0	7,72
R202	On	05/11/2020			224.41489	224.41489	224.22984	224.22984			0.00	0	
R202	On	04/02/2021			223.09026	223.09026	222.90313	222.90313			0.00	0	
R202	On	06/05/2021			225.82586	225.82586	225.63604	225.63604			0.00	0	
Total R202 Future											1,216,780,588.32	5,456	7,72
Total For R202											1,216,780,588.32	5,456	7,72
R2023	On	07/05/2020			5.28000	107.88949	5.36629	107.65908		1.37	4,484,426,651.85	41,565	
R2023	On	06/08/2020			5.33810	109.15479	5.43311	108.92330		3.01	0.00	0	27,38
R2023	On	05/11/2020			5.36124	106.62080	5.46713	106.38696		2.86	0.00	0	
R2023	On	04/02/2021			5.40051	107.97072	5.52055	107.73404		2.48	0.00	0	
R2023	On	06/05/2021			5.47844	105.35649	5.61634	105.11678		2.34	0.00	0	
Total R2023 Future											4,484,426,651.85	41,565	27,38
R2023	On	07/05/2020	6.90	Call			3,993.76000	3.99376	4,224,170	2.43	0.00	0	
R2023	On	07/05/2020	6.90	Put			0.00000	0.00000	0,000	2.43	0.00	0	
R2023	On	07/05/2020	6.91	Call			4,019.19000	4.01919	4,249,600	2.43	0.00	0	
R2023	On	07/05/2020	6.91	Put			0.00000	0.00000	0,000	2.43	0.00	0	
R2023	On	07/05/2020	6.89	Call			3,968.34000	3.96834	4,198,750	2.43	0.00	0	
R2023	On	07/05/2020	6.89	Put			0.00000	0.00000	0,000	2.43	0.00	0	
R2023	On	06/08/2020	7.27	Call			4,365.96000	4.36596	4,593,990	3.87	0.00	0	
R2023	On	06/08/2020	7.27	Put			12.98000	0.01298	9,520	3.87	0.00	0	
R2023	On	06/08/2020	7.28	Call			4,388.62000	4.38862	4,616,750	3.87	0.00	0	
R2023	On	06/08/2020	7.28	Put			12.57000	0.01257	9,210	3.87	0.00	0	
R2023	On	06/08/2020	7.26	Call			4,343.30000	4.34330	4,571,220	3.87	0.00	0	
R2023	On	06/08/2020	7.26	Put			13.40000	0.01340	9,830	3.87	0.00	0	
R2023	On	05/11/2020	7.46	Call			4,328.98000	4.32898	4,553,850	3.47	0.00	0	
R2023	On	05/11/2020	7.46	Put			48.76000	0.04876	39,790	3.47	0.00	0	
R2023	On	05/11/2020	7.47	Call			4,348.91000	4.34891	4,573,940	3.47	0.00	0	
R2023	On	05/11/2020	7.47	Put			47.77000	0.04777	38,960	3.47	0.00	0	
R2023	On	05/11/2020	7.45	Call			4,309.07000	4.30907	4,533,780	3.47	0.00	0	
R2023	On	05/11/2020	7.45	Put			49.76000	0.04976	40,630	3.47	0.00	0	
R2023	On	04/02/2021	6.33	Call			2,053.20000	2.05320	2,196,180	2.84	0.00	0	
R2023	On	04/02/2021	6.33	Put			475.13000	0.47513	381,430	2.84	0.00	0	
R2023	On	04/02/2021	6.34	Call			2,067.01000	2.06701	2,212,140	2.84	0.00	0	
R2023	On	04/02/2021	6.34	Put			469.64000	0.46964	378,090	2.84	0.00	0	
R2023	On	04/02/2021	6.32	Call			2,039.43000	2.03943	2,180,520	2.83	0.00	0	
R2023	On	04/02/2021	6.32	Put			480.67000	0.48067	385,080	2.83	0.00	0	
R2023	On	06/05/2021	7.57	Call			3,319.25000	3.31925	3,685,900	2.66	0.00	0	
R2023	On	06/05/2021	7.57	Put			0.00000	0.00000	126,940	2.66	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2023	On	06/05/2021	Bond Future	7.58	Call			3.33588000	3.33588	3,700,870	2.66	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	125,280	2.66	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3.30262000	3.30262	3,670,940	2.66	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	128,610	2.66	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												4,484,426,651.85	41,565	27,35
R2030	On	07/05/2020	Bond Future			9.41000	93.36519	9.75739	91.34223		8.57	4,451,652,259.20	47,680	
R2030	On	06/08/2020	Bond Future			9.60944	90.39428	9.96147	88.40868		14.89	723,425,422.84	8,003	119,85
R2030	On	05/11/2020	Bond Future			9.78011	91.53721	10.14689	89.52711		14.17	0.00	0	
R2030	On	04/02/2021	Bond Future			9.96913	88.69121	10.35231	86.65568		13.87	0.00	0	
R2030	On	06/05/2021	Bond Future			10.18381	89.75661	10.58452	87.69643		13.88	0.00	0	
Total R2030 Future												5,175,077,682.04	55,683	119,85
R2030	On	07/05/2020	Bond Future	8.79	Call			0.00000	0.00000	0,000	7.98	0.00	0	
R2030	On	07/05/2020	Bond Future	8.79	Put			5,785.89000	5.78589	3,762,930	7.98	0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Call			0.00000	0.00000	0,000	7.98	0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Put			5,723.60000	5.72360	3,700,640	7.98	0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Call			0.00000	0.00000	0,000	7.98	0.00	0	
R2030	On	07/05/2020	Bond Future	8.45	Call			0.00000	0.00000	0,000	7.98	0.00	0	
R2030	On	07/05/2020	Bond Future	9.19	Call			0.00000	0.00000	0,000	8.04	0.00	0	
R2030	On	07/05/2020	Bond Future	9.19	Put			3,335.41000	3.33541	1,312,450	8.04	0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Put			5,848.23000	5.84823	3,825,270	7.98	0.00	0	
R2030	On	07/05/2020	Bond Future	8.90	Call			0.00000	0.00000	0,000	7.97	0.00	0	
R2030	On	07/05/2020	Bond Future	8.90	Put			5,103.61000	5.10361	3,080,650	7.97	0.00	0	
R2030	On	07/05/2020	Bond Future	8.85	Put			5,412.94000	5.41294	3,389,980	7.98	0.00	0	
R2030	On	07/05/2020	Bond Future	8.85	Call			0.00000	0.00000	0,000	7.98	0.00	0	
R2030	On	07/05/2020	Bond Future	8.45	Put			7,935.95000	7.93595	5,912,990	7.98	0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Call			5,912.02000	5.91202	7,459,530	16.15	0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Put			1,047.45000	1.04745	609,360	16.15	0.00	0	65
R2030	On	06/08/2020	Bond Future	11.47	Call			8,358.75000	8.35875	10,117,010	16.38	0.00	0	
R2030	On	06/08/2020	Bond Future	11.47	Put			475.55000	0.47555	248,210	16.38	0.00	0	65
R2030	On	06/08/2020	Bond Future	11.25	Call			7,445.17000	7.44517	9,134,960	16.38	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Put			5,894.71000	5.89471	4,404,340	14.25	0.00	0	
R2030	On	06/08/2020	Bond Future	9.42	Call			1,397.60000	1.39760	2,097,730	14.40	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Call			883.59000	0.88359	1,384,590	14.25	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put			5,847.88000	5.84788	4,363,280	14.25	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call			896.65000	0.89665	1,403,450	14.25	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Put			5,801.24000	5.80124	4,322,440	14.25	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call			870.67000	0.87067	1,365,900	14.25	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call			329.47000	0.32947	555,740	14.24	0.00	0	35

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2030	On	06/08/2020	Bond Future	8.36	Put			9,777.84000	9.77784	7,973,820	14.24	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call			253.70000	0.25370	435,280	14.24	0.00	0	80
R2030	On	06/08/2020	Bond Future	8.86	Put			7,022.71000	7.02271	5,411,550	14.24	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call			610.51000	0.61051	984,950	14.24	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Put			4,476.08000	4.47608	3,190,610	14.40	0.00	0	80
R2030	On	06/08/2020	Bond Future	10.05	Call			2,951.84000	2.95184	4,072,260	14.94	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Put			3,316.65000	3.31665	2,252,230	14.69	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call			2,130.85000	2.13085	3,052,030	14.69	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.20	Put			5,390.82000	5.39082	3,965,490	14.26	0.00	0	
R2030	On	06/08/2020	Bond Future	9.20	Call			1,021.28000	1.02128	1,581,550	14.26	0.00	0	30
R2030	On	06/08/2020	Bond Future	8.50	Put			8,969.02000	8.96902	7,209,690	14.24	0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			2,802.94000	2.80294	3,891,560	14.89	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.05	Put			6,083.68000	6.08368	4,570,660	14.25	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call			820.14000	0.82014	1,292,720	14.25	0.00	0	40
R2030	On	06/08/2020	Bond Future	10.75	Put			1,188.27000	1.18827	700,750	15.94	0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			5,431.04000	5.43104	6,929,120	15.94	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			2,461.57000	2.46157	1,596,390	14.94	0.00	0	
R2030	On	06/08/2020	Bond Future	11.25	Put			651.59000	0.65159	355,780	16.38	0.00	0	5,00
R2030	On	06/08/2020	Bond Future	10.21	Put			2,086.27000	2.08627	1,319,660	15.10	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Call			3,453.52000	3.45352	4,672,510	15.10	0.00	0	60
R2030	On	06/08/2020	Bond Future	10.70	Put			1,252.64000	1.25264	743,130	15.86	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			5,234.52000	5.23452	6,710,610	15.86	0.00	0	40
R2030	On	06/08/2020	Bond Future	10.00	Put			2,589.12000	2.58912	1,692,140	14.89	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Call			2,907.53000	2.90753	3,799,840	13.90	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			4,474.68000	4.47468	3,356,890	13.90	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	9.61	Call			2,331.47000	2.33147	3,101,640	13.73	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			5,294.42000	5.29442	4,054,490	13.73	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.36	Put			11,009.12000	11.00912	9,270,040	13.55	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			6,146.38000	6.14638	4,795,910	13.61	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			3,107.70000	3.10770	2,235,500	14.27	0.00	0	15,90
R2030	On	05/11/2020	Bond Future	9.39	Call			1,892.20000	1.89220	2,556,770	13.61	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			6,107.23000	6.10723	4,761,700	13.61	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			1,910.62000	1.91062	2,579,880	13.62	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			6,068.25000	6.06825	4,727,410	13.62	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			1,873.90000	1.87390	2,533,530	13.61	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			3,890.19000	3.89019	2,871,470	14.04	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	8.53	Put			10,095.20000	10.09520	8,407,160	13.55	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			763.19000	0.76319	1,085,250	13.55	0.00	0	15,90
R2030	On	05/11/2020	Bond Future	9.03	Put			7,635.96000	7.63596	6,130,270	13.55	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			1,322.82000	1.32282	1,827,230	13.55	0.00	0	15,90

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/11/2020	Bond Future	10.37	Call			4,301.47000	4.30147	5,439,370	14.27	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			2,886.73000	2.88673	2,059,770	14.36	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.34	Put			11,119.07000	11.11907	9,374,360	13.55	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			606.89000	0.60689	872,280	13.55	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	9.04	Put			7,590.46000	7.59046	6,088,880	13.55	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			1,336.44000	1.33644	1,844,960	13.55	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	10.06	Call			3,419.40000	3.41940	4,410,780	14.04	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			1,094.59000	1.09459	1,528,020	13.55	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put			9,069.17000	9.06917	7,448,440	13.55	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			959.63000	0.95963	1,349,000	13.55	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			6,754.78000	6.75478	5,334,260	13.55	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			1,614.89000	1.61489	2,204,470	13.55	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call			4,608.59000	4.60859	5,791,730	14.36	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			622.04000	0.62204	893,060	13.55	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.86	Put			8,432.10000	8.43210	6,859,220	13.55	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			1,106.44000	1.10644	1,543,660	13.55	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.10	Put			12,476.51000	12.47651	10,670,330	13.55	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			446.85000	0.44685	650,770	13.55	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			8,480.25000	8.48025	6,903,580	13.55	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Put			12,138.04000	12.13804	10,341,400	13.21	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			901.51000	0.90151	1,140,400	13.21	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			8,527.06000	8.52706	6,939,930	13.21	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			1,752.97000	1.75297	2,201,370	13.21	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			12,190.72000	12.19072	10,391,830	13.21	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			8,354.14000	8.35414	6,780,380	13.21	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			1,825.17000	1.82517	2,290,320	13.21	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			8,311.23000	8.31123	6,740,850	13.21	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			1,796.04000	1.79604	2,254,460	13.21	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			8,397.17000	8.39717	6,820,060	13.21	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			892.85000	0.89285	1,129,490	13.21	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			9,700.69000	9.70069	8,031,890	13.21	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,410.03000	1.41003	1,776,760	13.21	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			3,925.09000	3.92509	4,847,540	13.84	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			4,726.78000	4.72678	3,613,700	13.84	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call			1,810.57000	1.81057	2,272,340	13.21	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call			0.00000	0.00000	6,494,990	14.06	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			0.00000	0.00000	3,652,490	14.06	5,113,486.00	1,400	70
R2030	On	06/05/2021	Bond Future	10.04	Call			0.00000	0.00000	4,496,930	13.56	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			0.00000	0.00000	5,252,050	13.56	3,676,435.00	700	70
R2030	On	06/05/2021	Bond Future	9.15	Put			0.00000	0.00000	8,178,450	13.19	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 Intere
R2030	On	06/05/2021	Bond Future	11.70	Put		0.00000	0.00000	2,227,440	14.96	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		0.00000	0.00000	2,557,070	13.19	3,579,898.00	1,400	70
R2030	On	06/05/2021	Bond Future	11.71	Call		5.457.06000	5.45706	9,730,490	14.96	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		0.00000	0.00000	2,213,250	14.96	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		5.364.14000	5.36414	9,666,010	14.96	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		0.00000	0.00000	2,241,690	14.96	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		5,410.62000	5.41062	9,698,240	14.96	0.00	0	
Total R2030 Option											12,369,819.00	3,500	130,65
Total For R2030											5,187,447,501.04	59,183	250,50
R2032	On	07/05/2020	Bond Future			10.12500	88.13538	10.38236	86.55750	10.27	3,657,706,405.38	41,501	
R2032	On	06/08/2020	Bond Future			10.29301	89.32623	10.58680	87.57389	16.45	44,663,115.00	500	97,75
R2032	On	05/11/2020	Bond Future			10.47584	86.30620	10.78153	84.53220	16.50	0.00	0	
R2032	On	04/02/2021	Bond Future			10.67294	87.39915	10.99148	85.60273	15.41	0.00	0	
R2032	On	06/05/2021	Bond Future			10.89036	84.30206	11.22268	82.48392	16.19	0.00	0	
Total R2032 Future											3,702,369,520.38	42,001	97,75
R2032	On	07/05/2020	Bond Future	9.30	Put		6,915.01000	6.91501	5,337,130	9.45	0.00	0	
R2032	On	07/05/2020	Bond Future	9.30	Call		0.00000	0.00000	0,000	9.45	0.00	0	
R2032	On	07/05/2020	Bond Future	9.00	Put		8,966.85000	8.96685	7,388,970	9.45	0.00	0	
R2032	On	07/05/2020	Bond Future	9.00	Call		0.00000	0.00000	0,000	9.45	0.00	0	
R2032	On	07/05/2020	Bond Future	9.50	Put		5,580.79000	5.58079	4,002,910	9.45	0.00	0	
R2032	On	07/05/2020	Bond Future	9.50	Call		0.00000	0.00000	0,000	9.45	0.00	0	
R2032	On	07/05/2020	Bond Future	9.20	Put		7,592.14000	7.59214	6,014,260	9.45	0.00	0	
R2032	On	07/05/2020	Bond Future	9.20	Call		0.00000	0.00000	0,000	9.45	0.00	0	
R2032	On	07/05/2020	Bond Future	9.17	Call		0.00000	0.00000	0,000	9.45	0.00	0	
R2032	On	07/05/2020	Bond Future	9.17	Put		7,796.61000	7.79661	6,218,730	9.45	0.00	0	
R2032	On	07/05/2020	Bond Future	9.54	Call		0.00000	0.00000	0,000	9.45	0.00	0	
R2032	On	07/05/2020	Bond Future	9.54	Put		5,317.12000	5.31712	3,739,240	9.45	0.00	0	
R2032	On	07/05/2020	Bond Future	8.82	Put		10,227.81000	10.22781	8,649,930	9.45	0.00	0	
R2032	On	07/05/2020	Bond Future	8.82	Call		0.00000	0.00000	0,000	9.45	0.00	0	
R2032	On	07/05/2020	Bond Future	9.18	Call		0.00000	0.00000	0,000	9.45	0.00	0	
R2032	On	07/05/2020	Bond Future	9.18	Put		7,728.38000	7.72838	6,150,500	9.45	0.00	0	
R2032	On	07/05/2020	Bond Future	9.19	Call		0.00000	0.00000	0,000	9.45	0.00	0	
R2032	On	07/05/2020	Bond Future	9.19	Put		7,660.23000	7.66023	6,082,350	9.45	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put		7,586.15000	7.58615	6,147,400	15.48	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Call		629.99000	0.62999	935,490	15.48	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put		7,696.77000	7.69677	6,249,930	15.48	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Call		189.73000	0.18973	300,060	15.48	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.29	Put		8,608.65000	8.60865	7,101,800	15.48	0.00	0	
R2032	On	06/08/2020	Bond Future	9.29	Call		482.95000	0.48295	728,440	15.48	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	Op Interest
R2032	On	06/08/2020	Bond Future	9.46	Call		640.22000	0.64022	949,750	15.48	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Put		7,641.37000	7.64137	6,198,560	15.48	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Call		650.57000	0.65057	964,160	15.48	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Call		1,288.17000	1.28817	1,817,890	15.78	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put		5,401.13000	5.40113	4,178,510	15.78	0.00	0	80
R2032	On	06/08/2020	Bond Future	8.79	Put		11,733.78000	11.73378	10,091,770	15.48	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put		11,186.02000	11.18602	9,666,640	15.62	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call		822.10000	0.82210	1,076,720	15.62	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Call		672.42000	0.67242	885,640	15.62	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.44	Put		9,368.31000	9.36831	7,943,120	15.62	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call		1,184.05000	1.18405	1,532,860	15.62	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call		4,985.75000	4.98575	5,979,260	16.87	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		7,773.21000	7.77321	6,456,090	15.63	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call		1,654.78000	1.65478	2,115,640	15.64	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put		7,727.50000	7.72750	6,414,360	15.64	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call		1,620.32000	1.62032	2,073,460	15.62	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put		3,508.00000	3.50800	2,692,800	16.74	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Put		12,186.59000	12.18659	10,625,810	15.62	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Put		8,499.20000	8.49920	7,129,430	15.62	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Call		1,411.06000	1.41106	1,815,290	15.62	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call		4,688.71000	4.68871	5,647,510	16.74	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		7,819.11000	7.81911	6,498,250	15.62	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		3,302.45000	3.30245	2,521,960	16.87	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		1,637.49000	1.63749	2,094,370	15.63	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Call		1,764.16000	1.76416	2,076,210	14.61	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		9,893.92000	9.89392	8,409,550	14.61	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		1,778.58000	1.77858	2,093,230	14.61	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		9,845.20000	9.84520	8,363,430	14.61	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		14,420.65000	14.42065	12,764,660	14.61	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		835.92000	0.83592	976,350	14.61	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		11,580.91000	11.58091	10,017,830	14.61	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		1,333.57000	1.33357	1,566,910	14.61	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Call		1,749.83000	1.74983	2,059,290	14.61	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		9,942.79000	9.94279	8,455,830	14.61	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Call		4,305.71000	4.30571	5,008,140	15.27	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		5,266.16000	5.26616	4,172,170	15.27	0.00	0	80
R2032	On	06/05/2021	Bond Future	12.11	Put		0.00000	0.00000	2,924,190	17.21	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		4,643.99000	4.64399	9,373,090	17.23	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		0.00000	0.00000	2,910,960	17.23	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		4,544.53000	4.54453	9,300,460	17.20	0.00	0	

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	06/05/2021	Bond Future	12.10	Put			0.00000	0.00000	2,937,790	17.20	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Call			4,594.29000	4.59429	9,336,620	17.21	0.00	0	
Total R2032 Option												0.00	0	16,80
Total For R2032												3,702,369,520.38	42,001	114,58
R2035	On	07/05/2020	Bond Future			10.74000	88.07413	11.01741	86.27722		11.64	4,351,214,318.52	49,404	
R2035	On	06/08/2020	Bond Future			10.88715	89.44079	11.22782	87.29032		17.95	474,036,187.00	5,300	128,60
R2035	On	05/11/2020	Bond Future			11.07633	86.09006	11.43063	83.91289		18.14	0.00	0	
R2035	On	04/02/2021	Bond Future			11.28338	87.18018	11.65276	84.97549		16.91	0.00	0	
R2035	On	06/05/2021	Bond Future			11.50161	83.74752	11.88660	81.51615		17.86	0.00	0	
Total R2035 Future												4,825,250,505.52	54,704	128,60
R2035	On	07/05/2020	Bond Future	9.55	Call			0.00000	0.00000	0,000	10.58	0.00	0	
R2035	On	07/05/2020	Bond Future	9.85	Put			7,959.09000	7.95909	6,162,180	10.58	0.00	0	
R2035	On	07/05/2020	Bond Future	9.85	Call			0.00000	0.00000	0,000	10.58	0.00	0	
R2035	On	07/05/2020	Bond Future	9.78	Put			8,470.89000	8.47089	6,673,980	10.58	0.00	0	
R2035	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	10.58	0.00	0	
R2035	On	07/05/2020	Bond Future	10.57	Call			0.00000	0.00000	0,000	10.92	0.00	0	
R2035	On	07/05/2020	Bond Future	10.57	Put			2,926.23000	2.92623	1,129,320	10.92	0.00	0	
R2035	On	07/05/2020	Bond Future	9.11	Put			13,584.67000	13.58467	11,787,760	10.58	0.00	0	
R2035	On	07/05/2020	Bond Future	9.47	Put			10,787.72000	10.78772	8,990,810	10.58	0.00	0	
R2035	On	07/05/2020	Bond Future	9.55	Put			10,181.87000	10.18187	8,384,960	10.58	0.00	0	
R2035	On	07/05/2020	Bond Future	9.75	Put			8,691.50000	8.69150	6,894,590	10.58	0.00	0	
R2035	On	07/05/2020	Bond Future	9.75	Call			0.00000	0.00000	0,000	10.58	0.00	0	
R2035	On	07/05/2020	Bond Future	10.75	Call			0.05000	0.00005	65,760	11.27	0.00	0	
R2035	On	07/05/2020	Bond Future	10.75	Put			1,731.20000	1.73120	0,000	11.27	0.00	0	
R2035	On	07/05/2020	Bond Future	9.78	Call			0.00000	0.00000	0,000	10.58	0.00	0	
R2035	On	07/05/2020	Bond Future	9.18	Put			13,031.62000	13.03162	11,234,710	10.58	0.00	0	
R2035	On	07/05/2020	Bond Future	9.48	Call			0.00000	0.00000	0,000	10.58	0.00	0	
R2035	On	07/05/2020	Bond Future	9.48	Put			10,711.68000	10.71168	8,914,770	10.58	0.00	0	
R2035	On	07/05/2020	Bond Future	9.49	Call			0.00000	0.00000	0,000	10.58	0.00	0	
R2035	On	07/05/2020	Bond Future	9.49	Put			10,635.73000	10.63573	8,838,820	10.58	0.00	0	
R2035	On	07/05/2020	Bond Future	9.47	Call			0.00000	0.00000	0,000	10.58	0.00	0	
R2035	On	07/05/2020	Bond Future	9.11	Call			0.00000	0.00000	0,000	10.58	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Call			507.49000	0.50749	836,090	16.60	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put			9,229.56000	9.22956	7,407,690	16.60	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call			516.29000	0.51629	849,430	16.60	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Put			9,166.67000	9.16667	7,349,340	16.60	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Call			498.82000	0.49882	822,910	16.60	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Put			9,292.65000	9.29265	7,466,270	16.60	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Call			1,180.07000	1.18007	1,807,350	16.76	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 06/08/2020 Bond Future	10.45	Put			6,212.54000	6.21254	4,689,350	16.76		0.00	0	50
R2035 On 06/08/2020 Bond Future	9.00	Put			15,757.28000	15.75728	13,674,390	16.60		0.00	0	
R2035 On 06/08/2020 Bond Future	9.00	Call			78.01000	0.07801	145,590	16.60	30,573.90		210	24,76
R2035 On 06/08/2020 Bond Future	8.75	Put			17,742.43000	17.74243	15,631,080	16.60		0.00	0	
R2035 On 06/08/2020 Bond Future	8.75	Call			42.09000	0.04209	81,210	16.60		0.00	0	3,00
R2035 On 06/08/2020 Bond Future	9.09	Put			15,062.10000	15.06210	12,992,860	16.60		0.00	0	
R2035 On 06/08/2020 Bond Future	9.09	Call			96.26000	0.09626	177,490	16.60		0.00	0	50
R2035 On 06/08/2020 Bond Future	9.67	Put			10,864.24000	10.86424	8,941,520	16.60		0.00	0	
R2035 On 06/08/2020 Bond Future	9.67	Call			323.40000	0.32340	551,150	16.60		0.00	0	50
R2035 On 05/11/2020 Bond Future	10.34	Call			1,689.40000	1.68940	2,260,540	17.01		0.00	0	
R2035 On 05/11/2020 Bond Future	10.34	Put			8,672.26000	8.67226	7,066,230	17.01		0.00	0	
R2035 On 05/11/2020 Bond Future	10.32	Call			1,657.06000	1.65706	2,219,430	17.01		0.00	0	
R2035 On 05/11/2020 Bond Future	10.32	Put			8,776.00000	8.77600	7,161,200	17.01		0.00	0	
R2035 On 05/11/2020 Bond Future	10.33	Call			1,673.18000	1.67318	2,239,920	17.01		0.00	0	
R2035 On 05/11/2020 Bond Future	10.33	Put			8,724.04000	8.72404	7,113,610	17.01		0.00	0	
R2035 On 04/02/2021 Bond Future	10.06	Call			1,643.07000	1.64307	2,006,920	15.97		0.00	0	
R2035 On 04/02/2021 Bond Future	10.06	Put			11,815.22000	11.81522	9,974,380	15.97		0.00	0	
R2035 On 04/02/2021 Bond Future	10.14	Call			1,756.02000	1.75602	2,144,340	15.97		0.00	0	
R2035 On 04/02/2021 Bond Future	10.14	Put			11,373.87000	11.37387	9,557,500	15.97		0.00	0	60
R2035 On 04/02/2021 Bond Future	11.14	Call			3,742.77000	3.74277	4,508,150	16.34		0.00	0	
R2035 On 04/02/2021 Bond Future	11.14	Put			6,827.22000	6.82722	5,387,910	16.34		0.00	0	60
R2035 On 04/02/2021 Bond Future	10.05	Call			1,629.33000	1.62933	1,990,180	15.97		0.00	0	
R2035 On 04/02/2021 Bond Future	10.05	Put			11,871.11000	11.87111	10,027,270	15.97		0.00	0	
R2035 On 04/02/2021 Bond Future	10.04	Call			1,615.66000	1.61566	1,973,530	15.97		0.00	0	
R2035 On 04/02/2021 Bond Future	10.04	Put			11,927.15000	11.92715	10,080,330	15.97		0.00	0	
R2035 On 06/05/2021 Bond Future	12.35	Put			0.00000	0.00000	3,907,020	18.56		0.00	0	
R2035 On 06/05/2021 Bond Future	10.24	Call			0.00000	0.00000	2,769,570	16.99	4,392,538.02		1,586	70
R2035 On 06/05/2021 Bond Future	12.36	Call			2,622.24000	2.62224	8,743,060	18.57		0.00	0	
R2035 On 06/05/2021 Bond Future	12.36	Put			0.00000	0.00000	3,889,450	18.57		0.00	0	
R2035 On 06/05/2021 Bond Future	12.37	Call			2,676.24000	2.67624	8,779,270	18.59		0.00	0	
R2035 On 06/05/2021 Bond Future	12.37	Put			0.00000	0.00000	3,871,660	18.59		0.00	0	
R2035 On 06/05/2021 Bond Future	12.35	Call			2,568.19000	2.56819	8,706,580	18.56		0.00	0	
R2035 On 06/05/2021 Bond Future	12.02	Call			0.00000	0.00000	7,538,490	18.12		0.00	0	
R2035 On 06/05/2021 Bond Future	12.02	Put			0.00000	0.00000	4,554,910	18.12	7,224,087.26		1,586	70
R2035 On 06/05/2021 Bond Future	11.32	Call			0.00000	0.00000	5,337,660	17.49		0.00	0	
R2035 On 06/05/2021 Bond Future	11.32	Put			0.00000	0.00000	6,422,380	17.49	5,092,947.34		793	70
R2035 On 06/05/2021 Bond Future	10.24	Put			0.00000	0.00000	10,760,410	16.99		0.00	0	
Total R2035 Option									16,740,146.52		4,175	32,94
Total For R2035									4,841,990,652.04		58,879	161,54

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	07/05/2020			10.98000	83.54892	11.22746	81.97139		12.25	3,691,191,285.60	44,180	
R2037	On	06/08/2020			11.11078	80.73258	11.44127	78.67742		20.15	0.00	0	87,88
R2037	On	05/11/2020			11.29348	81.75367	11.63683	79.67300		19.30	0.00	0	
R2037	On	04/02/2021			11.49286	78.53352	11.85048	76.42663		18.99	0.00	0	
R2037	On	06/05/2021			11.71152	79.47649	12.08428	77.34409		19.00	0.00	0	
Total R2037 Future											3,691,191,285.60	44,180	87,88
R2037	On	07/05/2020	9.60	Call			0.00000	0.00000	0,000	11.17	0.00	0	
R2037	On	07/05/2020	9.60	Put			11,316.76000	11.31676	9,739,230	11.17	0.00	0	
R2037	On	07/05/2020	9.61	Call			0.00000	0.00000	0,000	11.17	0.00	0	
R2037	On	07/05/2020	9.61	Put			11,239.97000	11.23997	9,662,440	11.17	0.00	0	
R2037	On	07/05/2020	9.59	Call			0.00000	0.00000	0,000	11.17	0.00	0	
R2037	On	07/05/2020	9.59	Put			11,393.64000	11.39364	9,816,110	11.17	0.00	0	
R2037	On	07/05/2020	10.00	Put			8,319.39000	8.31939	6,741,860	11.17	0.00	0	
R2037	On	07/05/2020	10.00	Call			0.00000	0.00000	0,000	11.17	0.00	0	
R2037	On	07/05/2020	9.70	Put			10,553.22000	10.55322	8,975,690	11.17	0.00	0	
R2037	On	07/05/2020	9.70	Call			0.00000	0.00000	0,000	11.17	0.00	0	
R2037	On	06/08/2020	9.87	Call			353.66000	0.35366	577,140	18.73	0.00	0	
R2037	On	06/08/2020	9.87	Put			10,907.28000	10.90728	9,075,600	18.73	0.00	0	
R2037	On	06/08/2020	9.88	Call			360.10000	0.36010	586,950	18.73	0.00	0	
R2037	On	06/08/2020	9.88	Put			10,839.90000	10.83990	9,011,590	18.73	0.00	0	
R2037	On	06/08/2020	9.86	Call			347.32000	0.34732	567,450	18.73	0.00	0	
R2037	On	06/08/2020	9.86	Put			10,974.84000	10.97484	9,139,810	18.73	0.00	0	
R2037	On	05/11/2020	10.18	Call			1,223.17000	1.22317	1,630,920	18.14	0.00	0	
R2037	On	05/11/2020	10.18	Put			10,673.12000	10.67312	9,000,200	18.14	0.00	0	
R2037	On	05/11/2020	10.19	Call			1,235.95000	1.23595	1,647,270	18.14	0.00	0	
R2037	On	05/11/2020	10.19	Put			10,615.19000	10.61519	8,945,840	18.14	0.00	0	
R2037	On	05/11/2020	10.17	Call			1,210.47000	1.21047	1,614,680	18.14	0.00	0	
R2037	On	05/11/2020	10.17	Put			10,731.22000	10.73122	9,054,760	18.14	0.00	0	
R2037	On	04/02/2021	10.48	Put			10,629.01000	10.62901	8,939,530	17.95	0.00	0	
R2037	On	04/02/2021	10.48	Call			2,047.48000	2.04748	2,464,890	17.95	0.00	0	24
R2037	On	04/02/2021	13.73	Call			11,552.29000	11.55229	13,103,020	20.60	0.00	0	
R2037	On	04/02/2021	13.73	Put			1,804.55000	1.80455	1,248,390	20.60	0.00	0	30
R2037	On	04/02/2021	11.97	Put			4,966.55000	4.96655	3,835,710	19.23	0.00	0	
R2037	On	04/02/2021	10.85	Put			8,838.11000	8.83811	7,273,280	18.05	0.00	0	;
R2037	On	04/02/2021	10.28	Call			1,748.59000	1.74859	2,105,940	17.95	0.00	0	
R2037	On	04/02/2021	10.28	Put			11,703.99000	11.70399	9,954,450	17.95	0.00	0	
R2037	On	04/02/2021	11.90	Put			5,154.14000	5.15414	3,997,150	19.15	0.00	0	24
R2037	On	04/02/2021	10.29	Call			1,762.77000	1.76277	2,123,000	17.95	0.00	0	
R2037	On	04/02/2021	10.29	Put			11,648.69000	11.64869	9,902,030	17.95	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037	On	04/02/2021	Bond Future	10.27	Call		1,734.49000	1.73449	2,088,970	17.95		0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		11,759.46000	11.75946	10,007,050	17.95		0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Call		2,712.84000	2.71284	3,254,900	18.05		0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		5,651.25000	5.65125	6,627,300	19.23		0.00	0	30
R2037	On	04/02/2021	Bond Future	10.35	Call		1,849.53000	1.84953	2,227,310	17.95		0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		11,320.30000	11.32030	9,591,190	17.95		0.00	0	7
R2037	On	04/02/2021	Bond Future	9.65	Put		15,515.58000	15.51558	13,611,760	17.95		0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		1,008.37000	1.00837	1,211,440	17.95		0.00	0	7
R2037	On	04/02/2021	Bond Future	11.90	Call		5,438.98000	5.43898	6,388,880	19.15		0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		1,897.54000	1.89754	8,231,300	19.49		0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		0.00000	0.00000	4,201,360	19.49		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		1,951.32000	1.95132	8,265,710	19.50		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		0.00000	0.00000	4,181,990	19.50		0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		1,843.71000	1.84371	8,196,640	19.47		0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		0.00000	0.00000	4,220,530	19.47		0.00	0	
Total R2037 Option											0.00	0	1,25	
Total For R2037											3,691,191,285.60	44,180	89,18	
R2040	On	07/05/2020	Bond Future			11.11000	85.75212	11.38245	83.91923	12.91		2,739,951,738.24	31,952	
R2040	On	06/08/2020	Bond Future			11.26975	82.52886	11.59529	80.39776	20.44		6,272,193.36	76	52,7
R2040	On	05/11/2020	Bond Future			11.45156	83.57276	11.78999	81.41524	19.64		0.00	0	
R2040	On	04/02/2021	Bond Future			11.64984	80.12533	12.00263	77.94059	19.32		0.00	0	
R2040	On	06/05/2021	Bond Future			11.86661	81.08735	12.23467	78.87613	19.33		0.00	0	
Total R2040 Future											2,746,223,931.60	32,028	52,7	
R2040	On	07/05/2020	Bond Future	9.74	Call		0.00000	0.00000	0,000	11.64		0.00	0	
R2040	On	07/05/2020	Bond Future	9.74	Put		12,143.48000	12.14348	10,310,590	11.64		0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Call		0.00000	0.00000	0,000	11.64		0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Put		12,061.00000	12.06100	10,228,110	11.64		0.00	0	
R2040	On	07/05/2020	Bond Future	9.73	Call		0.00000	0.00000	0,000	11.64		0.00	0	
R2040	On	07/05/2020	Bond Future	10.15	Call		0.00000	0.00000	0,000	11.64		0.00	0	
R2040	On	07/05/2020	Bond Future	10.00	Put		10,035.51000	10.03551	8,202,620	11.64		0.00	0	
R2040	On	07/05/2020	Bond Future	10.00	Call		0.00000	0.00000	0,000	11.64		0.00	0	
R2040	On	07/05/2020	Bond Future	9.50	Put		14,157.92000	14.15792	12,325,030	11.64		0.00	0	
R2040	On	07/05/2020	Bond Future	9.50	Call		0.00000	0.00000	0,000	11.64		0.00	0	
R2040	On	07/05/2020	Bond Future	11.10	Call		0.03000	0.00003	0,000	12.13		0.00	0	
R2040	On	07/05/2020	Bond Future	12.70	Put		0.00000	0.00000	0,000	15.17		0.00	0	
R2040	On	07/05/2020	Bond Future	12.70	Call		7,995.57000	7.99557	9,828,460	15.17		0.00	0	
R2040	On	07/05/2020	Bond Future	9.85	Put		11,242.40000	11.24240	9,409,510	11.64		0.00	0	
R2040	On	07/05/2020	Bond Future	9.85	Call		0.00000	0.00000	0,000	11.64		0.00	0	
R2040	On	07/05/2020	Bond Future	10.15	Put		8,853.31000	8.85331	7,020,420	11.64		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	07/05/2020	Bond Future	9.73	Put		12,226.08000	12.22608	10,393,190	11.64	0.00	0	
R2040	On	07/05/2020	Bond Future	12.20	Put		0.00000	0.00000	0,000	14.53	0.00	0	
R2040	On	07/05/2020	Bond Future	12.20	Call		5,121.06000	5.12106	6,953,950	14.53	0.00	0	
R2040	On	07/05/2020	Bond Future	11.80	Put		0.00000	0.00000	0,000	13.50	0.00	0	
R2040	On	07/05/2020	Bond Future	11.80	Call		2,683.93000	2.68393	4,516,820	13.50	0.00	0	
R2040	On	07/05/2020	Bond Future	11.10	Put		1,901.46000	1.90146	68,540	12.13	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Call		1,317.22000	1.31722	1,969,860	19.19	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Put		6,334.96000	6.33496	4,856,500	19.19	0.00	0	12,53
R2040	On	06/08/2020	Bond Future	11.26	Call		2,329.74000	2.32974	3,267,660	20.08	0.00	0	
R2040	On	06/08/2020	Bond Future	11.26	Put		4,526.08000	4.52608	3,332,900	20.08	0.00	0	5
R2040	On	06/08/2020	Bond Future	10.79	Call		1,195.33000	1.19533	1,806,780	19.05	0.00	0	
R2040	On	06/08/2020	Bond Future	10.79	Put		6,639.03000	6.63903	5,119,380	19.05	0.00	0	80
R2040	On	06/08/2020	Bond Future	9.57	Put		15,020.49000	15.02049	12,986,680	18.67	0.00	0	
R2040	On	06/08/2020	Bond Future	9.57	Call		122.04000	0.12204	219,330	18.67	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.07	Put		11,180.01000	11.18001	9,283,950	18.67	0.00	0	
R2040	On	06/08/2020	Bond Future	10.07	Call		347.26000	0.34726	582,300	18.67	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.03	Call		321.61000	0.32161	542,260	18.67	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Put		11,469.46000	11.46946	9,559,010	18.67	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Call		327.87000	0.32787	552,060	18.67	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Put		11,396.78000	11.39678	9,489,870	18.67	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Call		315.44000	0.31544	532,590	18.67	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Put		11,542.33000	11.54233	9,628,380	18.67	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Put		0.00000	0.00000	6,142,500	18.64	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call		0.00000	0.00000	3,111,270	18.64	6,938,132.10	2,230	2,23
R2040	On	05/11/2020	Bond Future	10.23	Put		11,880.03000	11.88003	10,091,300	18.28	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Call		1,085.41000	1.08541	1,454,200	18.28	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call		4,358.44000	4.35844	5,403,200	19.58	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		4,922.92000	4.92292	3,810,160	19.58	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put		13,416.39000	13.41639	11,551,930	18.28	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		831.84000	0.83184	1,124,900	18.28	2,508,527.00	2,230	2,23
R2040	On	05/11/2020	Bond Future	11.50	Call		3,754.44000	3.75444	4,702,550	19.35	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		5,597.30000	5.59730	4,387,890	19.35	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.73	Put		15,352.60000	15.35260	13,412,850	18.28	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		594.30000	0.59430	812,070	18.28	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		17,111.08000	17.11108	15,118,580	18.28	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		436.81000	0.43681	601,830	18.28	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.31	Call		1,185.66000	1.18566	1,583,240	18.28	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		11,370.61000	11.37061	9,610,670	18.28	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		1,198.65000	1.19865	1,599,910	18.28	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		11,307.85000	11.30785	9,551,590	18.28	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2040	On	05/11/2020	Bond Future	10.30	Call		1,172.78000	1.17278	1,566,690	18.28	0.00	0		
R2040	On	05/11/2020	Bond Future	10.30	Put		11,433.58000	11.43358	9,669,970	18.28	0.00	0		
R2040	On	04/02/2021	Bond Future	11.57	Call		4,195.11000	4.19511	4,974,060	18.86	0.00	0		
R2040	On	04/02/2021	Bond Future	11.57	Put		6,888.18000	6.88818	5,482,390	18.86	0.00	0	50	
R2040	On	04/02/2021	Bond Future	11.74	Call		4,682.31000	4.68231	5,529,980	19.05	0.00	0		
R2040	On	04/02/2021	Bond Future	11.74	Put		6,299.27000	6.29927	4,962,200	19.05	0.00	0	80	
R2040	On	04/02/2021	Bond Future	9.49	Put		18,729.58000	18.72958	16,680,470	18.18	0.00	0		
R2040	On	04/02/2021	Bond Future	9.49	Call		725.71000	0.72571	861,340	18.18	0.00	0	50	
R2040	On	04/02/2021	Bond Future	10.24	Put		13,487.75000	13.48775	11,599,910	18.18	0.00	0		
R2040	On	04/02/2021	Bond Future	10.24	Call		1,498.87000	1.49887	1,795,770	18.18	0.00	0	50	
R2040	On	04/02/2021	Bond Future	9.57	Put		18,122.09000	18.12209	16,086,310	18.18	0.00	0		
R2040	On	04/02/2021	Bond Future	9.57	Call		789.31000	0.78931	938,270	18.18	0.00	0	80	
R2040	On	04/02/2021	Bond Future	10.07	Put		14,586.25000	14.58625	12,654,570	18.18	0.00	0		
R2040	On	04/02/2021	Bond Future	10.07	Call		1,286.78000	1.28678	1,539,840	18.18	0.00	0	80	
R2040	On	04/02/2021	Bond Future	10.40	Call		1,720.03000	1.72003	2,062,110	18.18	0.00	0		
R2040	On	04/02/2021	Bond Future	10.40	Put		12,502.35000	12.50235	10,659,690	18.18	0.00	0		
R2040	On	04/02/2021	Bond Future	10.41	Call		1,734.56000	1.73456	2,079,590	18.18	0.00	0		
R2040	On	04/02/2021	Bond Future	10.41	Put		12,442.32000	12.44232	10,602,610	18.18	0.00	0		
R2040	On	04/02/2021	Bond Future	10.42	Call		1,749.18000	1.74918	2,097,170	18.18	0.00	0		
R2040	On	04/02/2021	Bond Future	10.42	Put		12,382.48000	12.38248	10,545,730	18.18	0.00	0		
R2040	On	06/05/2021	Bond Future	12.42	Call		1,075.20000	1.07520	7,941,190	19.49	0.00	0		
R2040	On	06/05/2021	Bond Future	12.42	Put		0.00000	0.00000	4,654,770	19.49	0.00	0		
R2040	On	06/05/2021	Bond Future	12.43	Call		1,132.50000	1.13250	7,975,590	19.50	0.00	0		
R2040	On	06/05/2021	Bond Future	12.43	Put		0.00000	0.00000	4,631,870	19.50	0.00	0		
R2040	On	06/05/2021	Bond Future	12.44	Call		1,189.74000	1.18974	8,009,720	19.51	0.00	0		
R2040	On	06/05/2021	Bond Future	12.44	Put		0.00000	0.00000	4,608,760	19.51	0.00	0		
Total R2040 Option											9,446,659.10	4,460	33,81	
Total For R2040											2,755,670,590.70	36,488	86,55	
R2044	On	07/05/2020	Bond Future			11.18000	82.33365	11.45238	80.50650	13.46	2,096,955,731.85	25,469		
R2044	On	06/08/2020	Bond Future			11.33390	79.19526	11.65955	77.07015	21.39	8,236,307.04	104	84,76	
R2044	On	05/11/2020	Bond Future			11.51029	80.19702	11.84898	78.04552	20.53	0.00	0		
R2044	On	04/02/2021	Bond Future			11.70248	76.83198	12.05572	74.65336	20.20	0.00	0		
R2044	On	06/05/2021	Bond Future			11.91222	77.75442	12.28098	75.54941	20.18	0.00	0		
Total R2044 Future											2,105,192,038.89	25,573	84,76	
R2044	On	07/05/2020	Bond Future	9.91	Put		11,394.33000	11.39433	9,567,180	12.15	0.00	0		
R2044	On	07/05/2020	Bond Future	9.91	Call		0.00000	0.00000	0,000	12.15	0.00	0		
R2044	On	07/05/2020	Bond Future	11.02	Call		0.00000	0.00000	0,000	12.46	0.00	0		
R2044	On	07/05/2020	Bond Future	11.02	Put		2,934.94000	2.93494	1,107,790	12.46	0.00	0		
R2044	On	07/05/2020	Bond Future	9.98	Put		10,817.79000	10.81779	8,990,640	12.15	0.00	0		

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2044	On	07/05/2020	Bond Future	9.98	Call			0.00000	0.00000	0,000	12.15	0.00	0	
R2044	On	07/05/2020	Bond Future	11.09	Call			0.00000	0.00000	0,000	12.63	0.00	0	
R2044	On	07/05/2020	Bond Future	11.09	Put			2,447.07000	2.44707	619,920	12.63	0.00	0	
R2044	On	07/05/2020	Bond Future	9.26	Put			17,056.85000	17.05685	15,229,700	12.15	0.00	0	
R2044	On	07/05/2020	Bond Future	9.26	Call			0.00000	0.00000	0,000	12.15	0.00	0	
R2044	On	07/05/2020	Bond Future	9.97	Put			10,899.78000	10.89978	9,072,630	12.15	0.00	0	
R2044	On	07/05/2020	Bond Future	9.97	Call			0.00000	0.00000	0,000	12.15	0.00	0	
R2044	On	07/05/2020	Bond Future	10.81	Call			0.00000	0.00000	0,000	12.20	0.00	0	
R2044	On	07/05/2020	Bond Future	10.81	Put			4,429.22000	4.42922	2,602,070	12.20	0.00	0	
R2044	On	07/05/2020	Bond Future	9.33	Put			16,419.11000	16.41911	14,591,960	12.15	0.00	0	
R2044	On	07/05/2020	Bond Future	9.33	Call			0.00000	0.00000	0,000	12.15	0.00	0	
R2044	On	07/05/2020	Bond Future	9.81	Call			0.00000	0.00000	0,000	12.15	0.00	0	
R2044	On	07/05/2020	Bond Future	9.81	Put			12,228.79000	12.22879	10,401,640	12.15	0.00	0	
R2044	On	07/05/2020	Bond Future	9.79	Call			0.00000	0.00000	0,000	12.15	0.00	0	
R2044	On	07/05/2020	Bond Future	9.79	Put			12,397.22000	12.39722	10,570,070	12.15	0.00	0	
R2044	On	07/05/2020	Bond Future	9.45	Put			15,341.99000	15.34199	13,514,840	12.15	0.00	0	
R2044	On	07/05/2020	Bond Future	9.45	Call			0.00000	0.00000	0,000	12.15	0.00	0	
R2044	On	07/05/2020	Bond Future	9.80	Call			0.00000	0.00000	0,000	12.15	0.00	0	
R2044	On	07/05/2020	Bond Future	9.80	Put			12,312.94000	12.31294	10,485,790	12.15	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Put			17,517.62000	17.51762	15,446,270	19.58	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Call			63.95000	0.06395	117,710	19.58	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.98	Put			12,399.91000	12.39991	10,456,820	19.58	0.00	0	
R2044	On	06/08/2020	Bond Future	9.98	Call			262.11000	0.26211	444,130	19.58	0.00	0	60
R2044	On	06/08/2020	Bond Future	11.09	Call			1,673.62000	1.67362	2,439,200	20.09	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Put			13,331.99000	13.33199	11,354,480	19.58	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Put			6,228.30000	6.22830	4,756,260	19.79	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.87	Call			208.85000	0.20885	359,120	19.58	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put			13,253.19000	13.25319	11,278,350	19.58	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Call			213.29000	0.21329	366,270	19.58	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Put			13,174.59000	13.17459	11,202,460	19.58	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Call			204.48000	0.20448	352,080	19.58	0.00	0	
R2044	On	06/08/2020	Bond Future	11.09	Put			5,457.44000	5.45744	4,097,910	20.09	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.01	Put			20,713.27000	20.71327	18,611,170	19.58	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Call			24.82000	0.02482	47,830	19.58	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.66	Put			14,949.77000	14.94977	12,925,920	19.58	0.00	0	
R2044	On	06/08/2020	Bond Future	9.66	Call			131.75000	0.13175	233,010	19.58	0.00	0	14
R2044	On	06/08/2020	Bond Future	10.93	Call			1,323.73000	1.32373	1,976,800	19.79	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call			2,376.03000	2.37603	3,150,830	19.58	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put			7,555.13000	7.55513	6,178,430	19.58	0.00	0	50
R2044	On	05/11/2020	Bond Future	10.04	Put			13,643.86000	13.64386	11,778,480	19.13	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
R2044 On 05/11/2020 Bond Future	10.04	Call			818.32000	0.81832	1,104,440	19.13		0.00	0	5
R2044 On 05/11/2020 Bond Future	9.34	Put			19,114.21000	19.11421	17,084,520	19.13		0.00	0	
R2044 On 05/11/2020 Bond Future	10.34	Put			11,613.11000	11.61311	9,848,030	19.13		0.00	0	
R2044 On 05/11/2020 Bond Future	11.38	Put			6,206.61000	6.20661	4,993,720	20.06		0.00	0	5
R2044 On 05/11/2020 Bond Future	10.35	Call			1,171.22000	1.17122	1,561,290	19.13		0.00	0	
R2044 On 05/11/2020 Bond Future	10.35	Put			11,548.76000	11.54876	9,787,330	19.13		0.00	0	
R2044 On 05/11/2020 Bond Future	10.36	Call			1,184.17000	1.18417	1,577,900	19.13		0.00	0	
R2044 On 05/11/2020 Bond Future	10.36	Put			11,484.63000	11.48463	9,726,860	19.13		0.00	0	
R2044 On 05/11/2020 Bond Future	10.34	Call			1,158.37000	1.15837	1,544,790	19.13		0.00	0	
R2044 On 05/11/2020 Bond Future	10.02	Call			798.65000	0.79865	1,078,720	19.13		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	9.29	Put			19,542.72000	19.54272	17,504,810	19.13		0.00	0	
R2044 On 05/11/2020 Bond Future	9.29	Call			294.65000	0.29465	408,240	19.13		0.00	0	5
R2044 On 05/11/2020 Bond Future	9.96	Put			14,217.83000	14.21783	12,328,760	19.13		0.00	0	
R2044 On 05/11/2020 Bond Future	9.96	Call			741.74000	0.74174	1,004,170	19.13		0.00	0	
R2044 On 05/11/2020 Bond Future	11.38	Call			3,199.26000	3.19926	4,137,870	20.06		0.00	0	
R2044 On 05/11/2020 Bond Future	9.72	Call			544.26000	0.54426	743,380	19.13		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	9.97	Put			14,145.35000	14.14535	12,259,160	19.13		0.00	0	
R2044 On 05/11/2020 Bond Future	9.97	Call			751.01000	0.75101	1,016,320	19.13		0.00	0	5
R2044 On 05/11/2020 Bond Future	8.87	Put			23,333.15000	23.33315	21,241,670	19.13		0.00	0	
R2044 On 05/11/2020 Bond Future	8.87	Call			149.46000	0.14946	209,480	19.13		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	10.02	Put			13,786.09000	13.78609	11,914,660	19.13		0.00	0	
R2044 On 05/11/2020 Bond Future	9.34	Call			317.74000	0.31774	439,550	19.13		0.00	0	5
R2044 On 05/11/2020 Bond Future	11.17	Call			2,644.19000	2.64419	3,478,010	19.76		0.00	0	
R2044 On 05/11/2020 Bond Future	11.17	Put			7,065.34000	7.06534	5,747,660	19.76		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	11.43	Call			3,339.36000	3.33936	4,301,370	20.13		0.00	0	
R2044 On 05/11/2020 Bond Future	11.43	Put			6,016.37000	6.01637	4,826,880	20.13		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	9.72	Put			16,020.13000	16.02013	14,067,750	19.13		0.00	0	
R2044 On 04/02/2021 Bond Future	10.36	Call			1,597.08000	1.59708	1,911,310	19.02		0.00	0	
R2044 On 04/02/2021 Bond Future	10.36	Put			13,141.81000	13.14181	11,277,420	19.02		0.00	0	
R2044 On 04/02/2021 Bond Future	10.37	Call			1,610.99000	1.61099	1,928,050	19.02		0.00	0	
R2044 On 04/02/2021 Bond Future	10.37	Put			13,078.92000	13.07892	11,217,360	19.02		0.00	0	
R2044 On 04/02/2021 Bond Future	10.35	Call			1,583.25000	1.58325	1,894,660	19.02		0.00	0	
R2044 On 04/02/2021 Bond Future	10.35	Put			13,204.89000	13.20489	11,337,680	19.02		0.00	0	
R2044 On 04/02/2021 Bond Future	10.84	Call			2,360.69000	2.36069	2,826,780	19.02		0.00	0	
R2044 On 04/02/2021 Bond Future	10.84	Put			10,344.30000	10.34430	8,631,770	19.02		0.00	0	4
R2044 On 04/02/2021 Bond Future	10.29	Call			1,501.99000	1.50199	1,796,810	19.02		0.00	0	
R2044 On 04/02/2021 Bond Future	10.29	Put			13,587.53000	13.58753	11,703,730	19.02		0.00	0	4
R2044 On 04/02/2021 Bond Future	9.66	Put			18,035.55000	18.03555	16,010,020	19.02		0.00	0	
R2044 On 04/02/2021 Bond Future	9.66	Call			818.19000	0.81819	971,280	19.02		0.00	0	4
R2044 On 04/02/2021 Bond Future	10.04	Put			15,258.54000	15.25854	13,311,400	19.02		0.00	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
R2044	On	04/02/2021	Bond Future	10.04	Call			1,194.67000	1.19467	1,426,150	19.02	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			859.57000	0.85957	7,826,230	20.37	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			0.00000	0.00000	4,761,650	20.37	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call			916.62000	0.91662	7,860,230	20.38	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			0.00000	0.00000	4,738,600	20.38	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			973.59000	0.97359	7,893,980	20.39	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put			0.00000	0.00000	4,715,380	20.39	0.00	0	
Total R2044 Option												0.00	0	15,75
Total For R2044												2,105,192,038.89	25,573	100,55
R2048	On	07/05/2020	Bond Future			11.17500	81.07715	11.44726	79.22556		13.87	3,681,956,612.95	45,413	
R2048	On	06/08/2020	Bond Future			11.31393	82.34534	11.64458	80.15593		20.66	433,218,833.74	5,261	82,35
R2048	On	05/11/2020	Bond Future			11.49016	78.96810	11.83451	76.75146		20.97	0.00	0	
R2048	On	04/02/2021	Bond Future			11.68214	79.96810	12.04175	77.72344		19.48	0.00	0	
R2048	On	06/05/2021	Bond Future			11.88293	76.51173	12.25844	74.23993		20.60	0.00	0	
Total R2048 Future												4,115,175,446.69	50,674	82,35
R2048	On	07/05/2020	Bond Future	9.78	Call			0.00000	0.00000	0,000	12.49	0.00	0	
R2048	On	07/05/2020	Bond Future	9.78	Put			12,708.49000	12.70849	10,856,900	12.49	0.00	0	
R2048	On	07/05/2020	Bond Future	9.79	Call			0.00000	0.00000	0,000	12.49	0.00	0	
R2048	On	07/05/2020	Bond Future	9.79	Put			12,621.52000	12.62152	10,769,930	12.49	0.00	0	
R2048	On	07/05/2020	Bond Future	9.77	Call			0.00000	0.00000	0,000	12.49	0.00	0	
R2048	On	07/05/2020	Bond Future	9.77	Put			12,795.59000	12.79559	10,944,000	12.49	0.00	0	
R2048	On	07/05/2020	Bond Future	10.20	Call			0.00000	0.00000	0,000	12.49	0.00	0	
R2048	On	07/05/2020	Bond Future	10.20	Put			9,177.34000	9.17734	7,325,750	12.49	0.00	0	
R2048	On	07/05/2020	Bond Future	10.70	Call			0.00000	0.00000	0,000	12.47	0.00	0	
R2048	On	07/05/2020	Bond Future	10.70	Put			5,277.84000	5.27784	3,426,250	12.47	0.00	0	
R2048	On	07/05/2020	Bond Future	9.69	Put			13,497.71000	13.49771	11,646,120	12.49	0.00	0	
R2048	On	07/05/2020	Bond Future	9.69	Call			0.00000	0.00000	0,000	12.49	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Put			1,885.67000	1.88567	1,245,030	21.66	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Call			5,619.72000	5.61972	7,168,490	21.66	0.00	0	8
R2048	On	06/08/2020	Bond Future	11.80	Put			2,875.64000	2.87564	1,982,840	20.74	0.00	0	
R2048	On	06/08/2020	Bond Future	11.80	Call			3,867.05000	3.86705	5,163,660	20.74	0.00	0	4
R2048	On	06/08/2020	Bond Future	11.10	Put			5,384.06000	5.38406	3,996,240	19.36	0.00	0	
R2048	On	06/08/2020	Bond Future	11.10	Call			1,717.18000	1.71718	2,518,770	19.36	0.00	0	4
R2048	On	06/08/2020	Bond Future	12.75	Put			1,208.18000	1.20818	772,120	22.99	0.00	0	
R2048	On	06/08/2020	Bond Future	12.75	Call			7,782.15000	7.78215	9,535,500	22.99	0.00	0	8
R2048	On	06/08/2020	Bond Future	10.35	Put			9,776.03000	9.77603	7,913,470	18.81	0.00	0	
R2048	On	06/08/2020	Bond Future	10.35	Call			516.64000	0.51664	843,490	18.81	0.00	0	6
R2048	On	06/08/2020	Bond Future	11.85	Put			2,742.38000	2.74238	1,880,590	20.82	0.00	0	
R2048	On	06/08/2020	Bond Future	11.85	Call			4,047.78000	4.04778	5,375,400	20.82	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	06/08/2020	Bond Future	11.15	Put		5,162.25000	5.16225	3,812,130	19.49	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Call		1,845.11000	1.84511	2,684,400	19.49	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Put		6,635.69000	6.63569	5,064,540	18.93	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Call		1,178.25000	1.17825	1,796,510	18.93	0.00	0	64
R2048	On	06/08/2020	Bond Future	9.25	Put		18,845.21000	18.84521	16,694,030	18.81	0.00	0	
R2048	On	06/08/2020	Bond Future	9.25	Call		42.47000	0.04247	80,700	18.81	22,596.00	280	20,64
R2048	On	06/08/2020	Bond Future	9.00	Put		21,249.15000	21.24915	19,079,480	18.81	0.00	0	
R2048	On	06/08/2020	Bond Future	9.00	Call		20.45000	0.02045	40,190	18.81	0.00	0	3,00
R2048	On	06/08/2020	Bond Future	10.19	Call		383.32000	0.38332	639,660	18.81	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Put		10,925.51000	10.92551	8,992,440	18.81	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Call		390.76000	0.39076	651,200	18.81	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Put		10,851.79000	10.85179	8,922,820	18.81	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Call		375.98000	0.37598	628,280	18.81	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Put		10,999.45000	10.99945	9,062,340	18.81	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Put		0.00000	0.00000	6,392,690	19.88	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call		0.00000	0.00000	3,027,970	19.88	2,422,376.00	800	80
R2048	On	05/11/2020	Bond Future	10.00	Put		0.00000	0.00000	12,144,220	19.49	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call		0.00000	0.00000	1,050,980	19.49	840,784.00	800	80
R2048	On	05/11/2020	Bond Future	10.04	Call		814.32000	0.81432	1,103,080	19.49	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		13,790.52000	13.79052	11,862,640	19.49	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		794.32000	0.79432	1,076,800	19.49	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		13,937.09000	13.93709	12,002,930	19.49	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call		804.27000	0.80427	1,089,890	19.49	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		13,863.68000	13.86368	11,932,660	19.49	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		1,760.52000	1.76052	2,116,920	18.32	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		12,475.96000	12.47596	10,587,700	18.32	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		1,730.28000	1.73028	2,080,410	18.32	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		12,600.63000	12.60063	10,706,100	18.32	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call		1,745.36000	1.74536	2,098,610	18.32	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		12,538.19000	12.53819	10,646,780	18.32	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		476.97000	0.47697	7,654,290	20.69	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		0.00000	0.00000	4,905,520	20.69	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		535.06000	0.53506	7,688,010	20.70	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		0.00000	0.00000	4,881,150	20.70	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		593.06000	0.59306	7,721,770	20.71	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		0.00000	0.00000	4,856,910	20.71	0.00	0	
Total R2048 Option											3,285,756.00	1,880	29,08
Total For R2048											4,118,461,202.69	52,554	111,48
R208	On	07/05/2020	Bond Future			3.95000		103.18128	3.94948	103.18174	0.22	2,151,639,231.84	20,853

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/08/2020	Bond Future			3.57835	104.43587	3.64542	104.39338		0.46	290,331,718.60	2,780	28,95
R208	On	05/11/2020	Bond Future			2.56510	102.36071	2.67359	102.31825		0.22	0.00	0	
Total R208 Future												2,441,970,950.44	23,633	28,95
R208	On	07/05/2020	Bond Future	4.81	Call			752.39000	0.75239	751,930	0.65	0.00	0	
R208	On	07/05/2020	Bond Future	4.81	Put			0.00000	0.00000	0,000	0.65	0.00	0	
R208	On	07/05/2020	Bond Future	4.82	Call			761.08000	0.76108	760,620	0.66	0.00	0	
R208	On	07/05/2020	Bond Future	4.82	Put			0.00000	0.00000	0,000	0.66	0.00	0	
R208	On	07/05/2020	Bond Future	4.80	Call			743.69000	0.74369	743,230	0.65	0.00	0	
R208	On	07/05/2020	Bond Future	4.80	Put			0.00000	0.00000	0,000	0.65	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Call			1,199.95000	1.19995	1,242,430	0.68	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Put			0.03000	0.00003	0,020	0.68	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Call			1,206.14000	1.20614	1,248,630	0.68	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Put			0.02000	0.00002	0,020	0.68	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Call			1,193.75000	1.19375	1,236,230	0.68	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Put			0.03000	0.00003	0,020	0.68	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call			817.48000	0.81748	859,940	0.30	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put			0.00000	0.00000	0,000	0.30	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call			821.33000	0.82133	863,790	0.30	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put			0.00000	0.00000	0,000	0.30	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call			813.63000	0.81363	856,090	0.30	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put			0.00000	0.00000	0,000	0.30	0.00	0	
Total R208 Option												0.00	0	
Total For R208												2,441,970,950.44	23,633	28,95
R209	On	07/05/2020	Bond Future			10.75000	66.77503	11.01219	65.33536		12.61	3,594,566,639.93	53,831	
R209	On	06/08/2020	Bond Future			10.87941	67.84133	11.20313	66.10253		21.71	0.00	0	64,10
R209	On	05/11/2020	Bond Future			11.04922	65.55553	11.38479	63.79516		21.63	0.00	0	
R209	On	04/02/2021	Bond Future			11.23028	66.38571	11.57856	64.60308		20.35	0.00	0	
R209	On	06/05/2021	Bond Future			11.42719	64.04158	11.78904	62.23737		21.39	0.00	0	
Total R209 Future												3,594,566,639.93	53,831	64,10
R209	On	07/05/2020	Bond Future	9.46	Call			0.00000	0.00000	0,000	11.91	0.00	0	
R209	On	07/05/2020	Bond Future	9.46	Put			9,252.08000	9.25208	7,812,410	11.91	0.00	0	
R209	On	07/05/2020	Bond Future	9.47	Call			0.00000	0.00000	0,000	11.91	0.00	0	
R209	On	07/05/2020	Bond Future	9.47	Put			9,186.50000	9.18650	7,746,830	11.91	0.00	0	
R209	On	07/05/2020	Bond Future	9.45	Call			0.00000	0.00000	0,000	11.91	0.00	0	
R209	On	07/05/2020	Bond Future	9.45	Put			9,317.74000	9.31774	7,878,070	11.91	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	21.05	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Put			43,322.13000	43.32213	41,583,330	21.05	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,010	21.05	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Put			43,213.80000	43.21380	41,475,010	21.05	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	06/08/2020	Bond Future	5.55	Call		0.00000	0.00000	0,000	21.05	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put		43,430.61000	43.43061	41,691,810	21.05	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call		1,347.57000	1.34757	1,725,770	20.82	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put		9,037.16000	9.03716	7,654,990	20.82	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call		1,360.06000	1.36006	1,741,240	20.82	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put		8,988.93000	8.98893	7,609,740	20.82	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call		1,335.17000	1.33517	1,710,390	20.82	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put		9,085.55000	9.08555	7,700,400	20.82	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call		1,837.27000	1.83727	2,177,130	19.44	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		9,884.52000	9.88452	8,441,750	19.44	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		1,850.82000	1.85082	2,193,160	19.44	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		9,838.32000	9.83832	8,398,030	19.44	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		1,823.79000	1.82379	2,161,180	19.44	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		9,930.86000	9.93086	8,485,620	19.44	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Call		2,098.27000	2.09827	7,613,340	22.05	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		0.00000	0.00000	3,710,860	22.05	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		2,144.63000	2.14463	7,643,550	22.06	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		0.00000	0.00000	3,694,710	22.06	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		2,051.87000	2.05187	7,583,160	22.03	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		0.00000	0.00000	3,727,080	22.03	0.00	0	
Total R209 Option											0.00	0	
Total For R209											3,594,566,639.93	53,831	64,10
R210	On	07/05/2020	Bond Future			184.19731	184.19731	184.14131	184.14131		102,229,507.05	555	
R210	On	06/08/2020	Bond Future			186.40396	186.40396	186.35004	186.35004		0.00	0	1,92
R210	On	05/11/2020	Bond Future			186.09412	186.09412	186.04042	186.04042		0.00	0	
R210	On	04/02/2021	Bond Future			188.49399	188.49399	188.43974	188.43974		0.00	0	
R210	On	06/05/2021	Bond Future			188.06396	188.06396	188.00879	188.00879		0.00	0	
Total R210 Future											102,229,507.05	555	1,92
Total For R210											102,229,507.05	555	1,92
R212	On	07/05/2020	Bond Future			166.06139	166.06139	166.01866	166.01866		575,734,839.13	3,467	
R212	On	06/08/2020	Bond Future			165.68068	165.68068	165.72358	165.72358		0.00	0	6,74
R212	On	05/11/2020	Bond Future			167.81318	167.81318	167.85755	167.85755		0.00	0	
R212	On	04/02/2021	Bond Future			167.65617	167.65617	167.70126	167.70126		0.00	0	
R212	On	06/05/2021	Bond Future			169.71189	169.71189	169.75726	169.75726		0.00	0	
Total R212 Future											575,734,839.13	3,467	6,74
Total For R212											575,734,839.13	3,467	6,74
R213	On	07/05/2020	Bond Future			9.87000	82.57449	10.10726	81.23549	9.65	683,634,202.71	8,279	
R213	On	06/08/2020	Bond Future			10.03386	83.65851	10.30132	82.18943	16.34	8,198,533.98	98	14,26
R213	On	05/11/2020	Bond Future			10.20997	81.18120	10.48805	79.69402	16.23	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/02/2021			10.40401	82.20910	10.69382	80.70317		15.23	0.00	0	
R213	On	06/05/2021			10.61158	79.66347	10.91358	78.13933		15.94	0.00	0	
Total R213 Future											691,832,736.69	8,377	14,28
R213	On	07/05/2020	9.02	Call			0.00000	0.00000	0,000	9.04	0.00	0	
R213	On	07/05/2020	9.02	Put			6,387.79000	6.38779	5,048,790	9.04	0.00	0	
R213	On	07/05/2020	9.00	Call			0.00000	0.00000	0,000	9.04	0.00	0	
R213	On	07/05/2020	9.00	Put			6,511.51000	6.51151	5,172,510	9.04	0.00	0	
R213	On	07/05/2020	9.01	Call			0.00000	0.00000	0,000	9.04	0.00	0	
R213	On	07/05/2020	9.01	Put			6,449.62000	6.44962	5,110,620	9.04	0.00	0	
R213	On	06/08/2020	9.31	Put			6,429.49000	6.42949	5,263,550	15.73	0.00	0	
R213	On	06/08/2020	9.29	Call			775.96000	0.77596	1,071,970	15.73	0.00	0	
R213	On	06/08/2020	9.29	Put			6,525.52000	6.52552	5,352,450	15.73	0.00	0	
R213	On	06/08/2020	9.30	Call			787.37000	0.78737	1,086,930	15.73	0.00	0	
R213	On	06/08/2020	9.30	Put			6,477.42000	6.47742	5,307,900	15.73	0.00	0	
R213	On	06/08/2020	9.31	Call			798.89000	0.79889	1,102,030	15.73	0.00	0	
R213	On	05/11/2020	9.59	Put			6,698.81000	6.69881	5,626,040	15.61	0.00	0	
R213	On	05/11/2020	9.60	Call			1,776.07000	1.77607	2,193,630	15.61	0.00	0	
R213	On	05/11/2020	9.60	Put			6,658.40000	6.65840	5,588,780	15.61	0.00	0	
R213	On	05/11/2020	9.61	Call			1,792.99000	1.79299	2,213,700	15.61	0.00	0	
R213	On	05/11/2020	9.61	Put			6,618.14000	6.61814	5,551,670	15.61	0.00	0	
R213	On	05/11/2020	9.59	Call			1,759.25000	1.75925	2,173,660	15.61	0.00	0	
R213	On	04/02/2021	9.39	Call			1,763.14000	1.76314	2,035,430	14.53	0.00	0	
R213	On	04/02/2021	9.39	Put			8,851.00000	8.85100	7,617,360	14.53	0.00	0	
R213	On	04/02/2021	9.40	Call			1,777.04000	1.77704	2,051,530	14.53	0.00	0	
R213	On	04/02/2021	9.40	Put			8,807.37000	8.80737	7,575,930	14.53	0.00	0	
R213	On	04/02/2021	9.41	Call			1,791.03000	1.79103	2,067,720	14.53	0.00	0	
R213	On	04/02/2021	9.41	Put			8,763.89000	8.76389	7,534,650	14.53	0.00	0	
R213	On	06/05/2021	11.91	Put			0.00000	0.00000	2,639,220	17.04	0.00	0	
R213	On	06/05/2021	11.89	Call			4,667.25000	4.66725	8,854,250	17.01	0.00	0	
R213	On	06/05/2021	11.89	Put			0.00000	0.00000	2,662,860	17.01	0.00	0	
R213	On	06/05/2021	11.90	Call			4,713.07000	4.71307	8,888,220	17.03	0.00	0	
R213	On	06/05/2021	11.90	Put			0.00000	0.00000	2,651,010	17.03	0.00	0	
R213	On	06/05/2021	11.91	Call			4,758.85000	4.75885	8,922,210	17.04	0.00	0	
Total R213 Option											0.00	0	
Total For R213											691,832,736.69	8,377	14,28
R214	On	07/05/2020			10.99000	64.83755	11.27215	63.26921		13.44	566,226,324.15	8,733	
R214	On	06/08/2020			11.12491	65.82815	11.45939	64.01218		23.02	39,496,890.00	600	22,16
R214	On	05/11/2020			11.29201	63.37815	11.63907	61.53958		23.00	0.00	0	
R214	On	04/02/2021			11.47346	64.18067	11.83440	62.31889		21.60	0.00	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
R214	On	06/05/2021	Bond Future			11.66311	61.67057	12.03841	59.78626		22.77	0.00	0	
Total R214 Future												605,723,214.15	9,333	22,16
R214	On	07/05/2020	Bond Future	9.76	Call			0.00000	0.00000	0,000	12.68	0.00	0	
R214	On	07/05/2020	Bond Future	9.76	Put			9,212.66000	9.21266	7,644,320	12.68	0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Call			0.00000	0.00000	0,000	12.68	0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Put			9,144.73000	9.14473	7,576,390	12.68	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Call			0.00000	0.00000	0,000	12.68	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Put			9,280.69000	9.28069	7,712,350	12.68	0.00	0	
R214	On	07/05/2020	Bond Future	9.31	Put			12,377.65000	12.37765	10,809,310	12.68	0.00	0	
R214	On	07/05/2020	Bond Future	9.31	Call			0.00000	0.00000	0,000	12.68	0.00	0	
R214	On	07/05/2020	Bond Future	9.91	Put			8,204.31000	8.20431	6,635,970	12.68	0.00	0	
R214	On	07/05/2020	Bond Future	9.91	Call			0.00000	0.00000	0,000	12.68	0.00	0	
R214	On	07/05/2020	Bond Future	10.66	Call			0.00000	0.00000	0,000	12.71	0.00	0	
R214	On	07/05/2020	Bond Future	10.66	Put			3,485.74000	3.48574	1,917,400	12.71	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Call			522.54000	0.52254	774,960	22.29	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put			9,261.56000	9.26156	7,698,010	22.29	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call			530.51000	0.53051	786,180	22.29	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put			9,203.91000	9.20391	7,643,610	22.29	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call			514.66000	0.51466	763,850	22.29	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put			9,319.40000	9.31940	7,752,620	22.29	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call			1,381.31000	1.38131	1,780,660	22.13	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put			9,318.91000	9.31891	7,879,690	22.13	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call			1,394.13000	1.39413	1,796,630	22.13	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put			9,268.74000	9.26874	7,832,670	22.13	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call			1,368.56000	1.36856	1,764,770	22.13	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put			9,369.25000	9.36925	7,926,890	22.13	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call			1,838.30000	1.83830	2,191,690	20.63	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put			10,326.17000	10.32617	8,817,780	20.63	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call			1,852.01000	1.85201	2,208,000	20.63	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put			10,277.61000	10.27761	8,771,820	20.63	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call			1,824.65000	1.82465	2,175,460	20.63	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			10,374.87000	10.37487	8,863,900	20.63	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call			1,067.96000	1.06796	7,126,750	23.10	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			0.00000	0.00000	4,174,480	23.10	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			1,115.40000	1.11540	7,156,300	23.11	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			0.00000	0.00000	4,156,590	23.11	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			1,020.45000	1.02045	7,097,460	23.08	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			0.00000	0.00000	4,192,700	23.08	0.00	0	
Total R214 Option												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R214										605,723,214.15	9,333	22,16
Total for Bond										46,900,917,794.34	521,716	1,255,0'
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total E170 Future										0.00	0	
Total For E170										0.00	0	
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 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	Open Interest
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 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 R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 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 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 07/05/2020 GOVI			683.48300	683.48300	672.13400	672.13400			2,720,262,340.00		398	
GOVI On 06/08/2020 GOVI			692.50700	692.50700	679.94100	679.94100			13,850,140.00		2	1,04
GOVI On 05/11/2020 GOVI			701.33800	701.33800	688.61500	688.61500			0.00		0	
GOVI On 04/02/2021 GOVI			710.21500	710.21500	697.33200	697.33200			0.00		0	
GOVI On 06/05/2021 GOVI			678.68000	678.68000	678.68000	678.68000			0.00		0	
Total GOVI Future									2,734,112,480.00		400	1,04
GOVI On 07/05/2020 GOVI	719.99	Call			0.00000	0.00000	0,000		0.00		0	
GOVI On 07/05/2020 GOVI	719.99	Put			478,560.00000	47.85600	365,070,000		0.00		0	
GOVI On 07/05/2020 GOVI	720.00	Call			0.00000	0.00000	0,000		0.00		0	
GOVI On 07/05/2020 GOVI	720.00	Put			478,660.00000	47.86600	365,170,000		0.00		0	
GOVI On 07/05/2020 GOVI	719.98	Call			0.00000	0.00000	0,000		0.00		0	
GOVI On 07/05/2020 GOVI	719.98	Put			478,460.00000	47.84600	364,970,000		0.00		0	
GOVI On 06/08/2020 GOVI	728.13	Call			0.00000	0.00000	0,000		0.00		0	
GOVI On 06/08/2020 GOVI	728.13	Put			481,890.00000	48.18900	356,230,000		0.00		0	
GOVI On 06/08/2020 GOVI	728.14	Call			0.00000	0.00000	0,000		0.00		0	
GOVI On 06/08/2020 GOVI	728.14	Put			481,990.00000	48.19900	356,330,000		0.00		0	
GOVI On 06/08/2020 GOVI	728.12	Call			0.00000	0.00000	0,000		0.00		0	
GOVI On 06/08/2020 GOVI	728.12	Put			481,790.00000	48.17900	356,130,000		0.00		0	
GOVI On 05/11/2020 GOVI	737.84	Call			0.00000	0.00000	0,000		0.00		0	
GOVI On 05/11/2020 GOVI	737.84	Put			492,250.00000	49.22500	365,020,000		0.00		0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
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		492,350.00000	49.23500	365,120,000		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		492,150.00000	49.21500	364,920,000		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		536,180.00000	53.61800	407,350,000		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		536,280.00000	53.62800	407,450,000		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		536,080.00000	53.60800	407,250,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call		100.00000	0.01000	100,000		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		0.00000	0.00000	0,000		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		0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put		100.00000	0.01000	100,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											2,734,112,480.00	400	1,04
Total for GOVI											2,734,112,480.00	400	1,04
AL37	On	07/05/2020	Index Future			714.36800	714.36800	708.08800	708.08800		0.00	0	
AL37	On	06/08/2020	Index Future			721.47300	721.47300	716.31200	716.31200		0.00	0	
AL37	On	05/11/2020	Index Future			730.67400	730.67400	725.45100	725.45100		0.00	0	
AL37	On	04/02/2021	Index Future			739.92200	739.92200	734.63400	734.63400		0.00	0	
AL37	On	06/05/2021	Index Future			689.47000	689.47000	689.47000	689.47000		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	07/05/2020	Index Future			783.89600	783.89600	768.91400	768.91400		0.00	0	
AL7T	On	06/08/2020	Index Future			793.37600	793.37600	777.84500	777.84500		0.00	0	
AL7T	On	05/11/2020	Index Future			803.49300	803.49300	787.76800	787.76800		0.00	0	
AL7T	On	04/02/2021	Index Future			813.66300	813.66300	797.74000	797.74000		0.00	0	
AL7T	On	06/05/2021	Index Future			763.23000	763.23000	763.23000	763.23000		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	07/05/2020	Index Future			691.25100	691.25100	679.77500	679.77500		6,912,510.00	1	
ALBI	On	06/08/2020	Index Future			700.43800	700.43800	687.67000	687.67000		0.00	0	20
ALBI	On	05/11/2020	Index Future			709.37000	709.37000	696.44300	696.44300		0.00	0	
ALBI	On	04/02/2021	Index Future			718.34900	718.34900	705.25900	705.25900		0.00	0	
ALBI	On	06/05/2021	Index Future			687.00000	687.00000	687.00000	687.00000		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	Open Interest
Total ALBI Future									6,912,510.00	1	20
Total For ALBI									6,912,510.00	1	20
IGOV On 07/05/2020 Index Future			257.78700	257.78700	257.40500	257.40500			394,414,110.00	153	
IGOV On 06/08/2020 Index Future			260.43500	260.43500	260.45900	260.45900			0.00	0	56
IGOV On 05/11/2020 Index Future			263.81900	263.81900	263.84500	263.84500			0.00	0	4
IGOV On 04/02/2021 Index Future			267.22100	267.22100	267.24700	267.24700			0.00	0	
IGOV On 06/05/2021 Index Future			268.30000	268.30000	268.30000	268.30000			0.00	0	
Total IGOV Future									394,414,110.00	153	61
Total For IGOV									394,414,110.00	153	61
Total for Index									401,326,620.00	154	82
5Y STN On 21/12/2021 Interest Rate Swap			91.31000	91.31000	91.42000	91.42000			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 :									50,036,356,894.34	522,270	1,256,92
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.11236			0.00	80,000,000	540,000,00
Total AA06 SPOT									0.00	80,000,000	540,000,00
Total For AA06									0.00	80,000,000	540,000,00
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AA06/JIBAR SPOT									0.00	0	
Total For AA06/JIBAR									0.00	0	
AA07 On 15/04/2021 Spot Bond			6.13500	103.66781	6.13500	103.65069			0.00	0	
Total AA07 SPOT									0.00	0	
Total For AA07									0.00	0	
AB01/R On 24/11/2020 Spot Bond			10.00000	105.22400	10.00000	105.19700			0.00	0	
Total AB01/R186 SPOT									0.00	0	
Total For AB01/R186									0.00	0	
AB018L On 04/09/2020 Spot Bond			11.37000	102.02754	11.37000	101.99687			0.00	0	
Total AB018U SPOT									0.00	0	
Total For AB018U									0.00	0	
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AB019U SPOT									0.00	0	
Total For AB019U									0.00	0	
AB020L On 03/09/2022 Spot Bond			11.81000	102.20663	11.81000	102.17478			0.00	0	
Total AB020U SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AB020U										0.00	0	
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB021U SPOT										0.00	0	
Total For AB021U										0.00	0	
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB023U SPOT										0.00	0	
Total For AB023U										0.00	0	
AB024L On 05/05/2021 Spot Bond			100.00000	52.14823	100.00000	52.03344				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	45.48573	100.00000	45.38451				0.00	0	
Total AB026U SPOT										0.00	0	
Total For AB026U										0.00	0	
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB028U SPOT										0.00	0	
Total For AB028U										0.00	0	
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB029U SPOT										0.00	0	
Total For AB029U										0.00	0	
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB030U SPOT										0.00	0	
Total For AB030U										0.00	0	
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB031U SPOT										0.00	0	
Total For AB031U										0.00	0	
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB032U SPOT										0.00	0	
Total For AB032U										0.00	0	
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB033U SPOT										0.00	0	
Total For AB033U										0.00	0	
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AB034U SPOT										0.00	0	
Total For AB034U										0.00	0	
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB035U SPOT										0.00	0	
Total For AB035U										0.00	0	
ABC12 On 25/11/2020 Spot Bond			10.00000	105.43400	10.00000	105.40700				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			4.70000	4.70000	4.70000	291.73263				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.45151				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.48341				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.78862				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	101.44692				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN13 On 14/05/2020 Spot Bond					0.00000	99.96172				0.00	0	
Total ABFN13 SPOT										0.00	0	
Total For ABFN13										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.74770				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.17284				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN1 On 11/11/2022 Spot Bond					0.00000	100.30073				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	103.16421				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2020 Spot Bond					0.00000	101.70014				0.00	0	
Total ABFN20 SPOT										0.00	0	
Total For ABFN20										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	102.09108				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	101.95173				0.00	0	300,000,00
Total ABFN22 SPOT										0.00	0	300,000,00
Total For ABFN22										0.00	0	300,000,00
ABFN2 On 25/05/2027 Spot Bond					0.00000	102.63012				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2020 Spot Bond					0.00000	100.56309				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	101.81433				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.54831				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	101.75102				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.63803				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.93871				0.00	0	
Total ABFN29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	100.53860				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	99.94230				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	99.71926				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	100.60557				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.17345				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	99.39554				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	99.88298				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	100.00029				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.29611				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.66348				0.00	80,000,000	2,440,000,00
Total ABFN39 SPOT										0.00	80,000,000	2,440,000,00
Total For ABFN39										0.00	80,000,000	2,440,000,00
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.21056				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.20833				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.30051				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.68477				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.69491				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.70224				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.07511				0.00	500,000,000	250,000,000
Total ABJ01 SPOT										0.00	500,000,000	250,000,000
Total For ABJ01										0.00	500,000,000	250,000,000
ABK12 On 20/05/2022 Spot Bond					0.00000	99.79885				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK6 On 05/06/2020 Spot Bond					0.00000	101.89069				0.00	0	
Total ABK6 SPOT										0.00	0	
Total For ABK6										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	101.49175				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI02 On 05/06/2020 Spot Bond			5.75000	5.75000	5.75000	156.46556				0.00	0	
Total ABKI02 SPOT										0.00	0	
Total For ABKI02										0.00	0	
ABKI02 On 05/06/2020 Spot Bond			100.00000	116.89646	100.00000	116.56058				0.00	0	
Total ABKI02/R212 SPOT										0.00	0	
Total For ABKI02/R212										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			5.47000	5.47000	5.47000	139.14990				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABKI03 On 13/10/2021 Spot Bond			100.00000	41.52422	100.00000	41.41949				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.55000	8.55000	8.55000	127.68391				0.00	0	600,000,00
Total ABKI04 SPOT										0.00	0	600,000,00
Total For ABKI04										0.00	0	600,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	13.14241	100.00000	13.10941				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	96.65759				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			4.01000	208.63397	4.01000	208.54667				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.75000	4.75000	4.75000	131.28076				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.00000	5.00000	5.00000	171.77211				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.71000	4.71000	4.71000	209.34854				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.97500	6.97500	6.97500	103.45568				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.34000	9.34000	9.34000	109.68081				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			5.63500	5.63500	5.63500	101.70072				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			9.88500	9.88500	9.88500	106.98593				0.00	0	
Total ABN87 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			5.38500	104.38624	5.38500	104.37108				0.00	0	1,240,000,00
Total ABS11 SPOT										0.00	0	1,240,000,00
Total For ABS11										0.00	0	1,240,000,00
ABS12 On 14/05/2020 Spot Bond			5.56500	99.96952	5.56500	99.95428				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABS12/ On 14/05/2020 Spot Bond			9.20000	99.94961	9.20000	99.92444				0.00	0	
Total ABS12/R207 SPOT										0.00	0	
Total For ABS12/R207										0.00	0	
ABS13 On 14/05/2022 Spot Bond			6.34000	106.13674	6.34000	106.11854				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			5.69000	106.39689	5.69000	101.73194				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.79500	109.13432	5.79500	109.11739			222,528,000,000.00		38,400,000	12,800,00
Total ABS15 SPOT									222,528,000,000.00		38,400,000	12,800,00
Total For ABS15									222,528,000,000.00		38,400,000	12,800,00
ABS16 On 11/11/2025 Spot Bond			8.33500	108.96650	8.33500	108.94232				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.68500	110.61091	8.68500	110.58536				0.00	0	3,000,000,00
Total ABS17 SPOT										0.00	0	3,000,000,00
Total For ABS17										0.00	0	3,000,000,00
ABS18 On 26/09/2023 Spot Bond			6.21500	112.11978	6.21500	112.10113				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS6 On 01/06/2020 Spot Bond			4.68500	103.83345	4.68500	103.82015				0.00	0	
Total ABS6 SPOT										0.00	0	
Total For ABS6										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.03500	100.34639	9.03500	100.32229				0.00	0	2,300,00
Total ABS7 SPOT										0.00	0	2,300,00
Total For ABS7										0.00	0	2,300,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.62550	100.00000	10.60211				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.73000	3.73000	3.73000	300.81756				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			2.75000	164.68976	2.75000	164.62636				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			10.78500	10.78500	10.78500	104.10795				0.00	0	100,000,0€
Total ABX01 SPOT										0.00	0	100,000,0€
Total For ABX01										0.00	0	100,000,0€
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	
ACL08€ On 25/11/2020 Spot Bond			10.00000	105.43400	10.00000	105.40700				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	101.28833				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL09€ On 20/12/2025 Spot Bond					0.00000	101.26015				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	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
ACL127 On 20/09/2021 Spot Bond					0.00000	275.42169				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	275.54806				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	101.22512				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	105.43400	10.00000	105.40700				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	101.22937				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.52465				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	101.38545				0.00	0	
Total ACL187 SPOT										0.00	0	
Total For ACL187										0.00	0	
ACL188 On 20/09/2020 Spot Bond					0.00000	101.25325				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.25756				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.25756				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.28156				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.28156				0.00	0	
Total ACL202 SPOT										0.00	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
Total For ACL202										0.00	0	
ACL202 On 30/01/2023 Spot Bond					0.00000	184.98913				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	187.28282				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL204 On 20/09/2020 Spot Bond					0.00000	100.17740				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	
ACL214 On 20/12/2023 Spot Bond					0.00000	101.21245				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL217 On 11/05/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ACL218 SPOT										0.00	0	
Total For ACL218										0.00	0	
ACL218 On 26/01/2021 Spot Bond					0.00000	100.25078				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL220 On 20/09/2021 Spot Bond					0.00000	101.20678				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	101.18561				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.82796				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI01 On 11/09/2023 Spot Bond					0.00000	103.19940				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI02 On 21/11/2022 Spot Bond					0.00000	99.84316				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI03 On 21/11/2023 Spot Bond					0.00000	99.84181				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.89433				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	97.44411				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	93.16148				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	98.79176				0.00	0	800,000,00
Total AGT01 SPOT										0.00	0	800,000,00
Total For AGT01										0.00	0	800,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	98.70371				0.00	42,600,000	14,200,00
Total AGT02 SPOT										0.00	42,600,000	14,200,00
Total For AGT02										0.00	42,600,000	14,200,00
AGT03 On 05/06/2025 Spot Bond					0.00000	95.37683				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.37402				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.19424				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.24647				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.36553				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.36269				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.39398				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.42524				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.52734				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.55847				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	102.08382				0.00	280,000,000	140,000,000
Total AHF5A1 SPOT										0.00	280,000,000	140,000,000
Total For AHF5A1										0.00	280,000,000	140,000,000
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.86706				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			7.01500	110.38226	7.01500	110.36135				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.93265				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	102.02010				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.63189				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	102.23852				0.00	120,000,000	60,000,000
Total AHF6A1 SPOT										0.00	120,000,000	60,000,000
Total For AHF6A1										0.00	120,000,000	60,000,000
AHF6A: On 21/08/2024 Spot Bond					0.00000	102.42544				0.00	0	
Total AHF6A2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.93259				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	102.02001				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.63170				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	
Total AIG2U SPOT										0.00	0	
Total For AIG2U										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.09500	112.45344	7.09500	112.43202				0.00	0	3,640,000,00
Total AIR02 SPOT										0.00	0	3,640,000,00
Total For AIR02										0.00	0	3,640,000,00
AIR04 On 29/05/2024 Spot Bond			6.66500	113.22480	6.66500	113.20440				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIR04U SPOT										0.00	0	
Total For AIR04U										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.86000	93.76618	11.86000	93.73650				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.43000	170.00737	5.43000	169.92980				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIRS1U SPOT										0.00	0	
Total For AIRS1U										0.00	0	
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIRT1U SPOT										0.00	0	
Total For AIRT1U										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.39192				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF05 On 24/08/2020 Spot Bond					0.00000	102.08630				0.00	0	
Total APF05 SPOT										0.00	0	
Total For APF05										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	102.37266				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.13741				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.85064				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.32317				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.57245				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond					0.00000	101.36853				0.00	0	
Total APF11 SPOT										0.00	0	
Total For APF11										0.00	0	
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS133U SPOT										0.00	0	
Total For AS133U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS345U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AS345U										0.00	0	
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS347U SPOT										0.00	0	
Total For AS347U										0.00	0	
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS349U SPOT										0.00	0	
Total For AS349U										0.00	0	
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS350U SPOT										0.00	0	
Total For AS350U										0.00	0	
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS367U SPOT										0.00	0	
Total For AS367U										0.00	0	
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS377U SPOT										0.00	0	
Total For AS377U										0.00	0	
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS391U SPOT										0.00	0	
Total For AS391U										0.00	0	
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS404U SPOT										0.00	0	
Total For AS404U										0.00	0	
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS410U SPOT										0.00	0	
Total For AS410U										0.00	0	
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS423U SPOT										0.00	0	
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	
ASN02L On 07/12/2033 Spot Bond			4.96000	227.22863	4.96000	227.12779				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			4.97500	203.81295	4.97500	203.72243				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN064 SPOT										0.00	0	
Total For ASN064										0.00	0	
ASN07: On 20/06/2020 Spot Bond					0.00000	101.38145				0.00	0	
Total ASN078 SPOT										0.00	0	
Total For ASN078										0.00	0	
ASN08: On 20/09/2020 Spot Bond					0.00000	101.16862				0.00	0	
Total ASN080 SPOT										0.00	0	
Total For ASN080										0.00	0	
ASN08: On 20/06/2020 Spot Bond					0.00000	101.37057				0.00	0	
Total ASN083 SPOT										0.00	0	
Total For ASN083										0.00	0	
ASN08: On 03/09/2020 Spot Bond					0.00000	102.40662				0.00	0	
Total ASN084 SPOT										0.00	0	
Total For ASN084										0.00	0	
ASN08: On 01/10/2020 Spot Bond					0.00000	108.20325				0.00	0	
Total ASN087 SPOT										0.00	0	
Total For ASN087										0.00	0	
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN091 SPOT										0.00	0	
Total For ASN091										0.00	0	
ASN09: On 21/10/2020 Spot Bond					0.00000	100.37571				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09: On 10/11/2020 Spot Bond					0.00000	99.99996				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09: On 20/12/2020 Spot Bond					0.00000	96.75438				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN111 On 02/12/2020 Spot Bond					0.00000	101.77454				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN113 On 07/03/2021 Spot Bond					0.00000	101.61363				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN115 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	101.56307				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN134 On 20/12/2020 Spot Bond					0.00000	101.54901				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			3.48000	162.71376	3.48000	162.64792				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	
ASN143 On 20/06/2020 Spot Bond					0.00000	101.44534				0.00	80,000,000	40,000,000
Total ASN143 SPOT										0.00	80,000,000	40,000,000
Total For ASN143										0.00	80,000,000	40,000,000
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	93.47290				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN146 On 04/05/2021 Spot Bond					0.00000	100.12936				0.00	0	
Total ASN146 SPOT										0.00	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
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.13105				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			3.52500	162.59298	3.52500	162.52698				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	49.62438				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	101.81271				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.64000	164.44236	5.64000	164.36640				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.05141				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	99.86438				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN164: On 20/06/2021 Spot Bond					0.00000	101.75110				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	101.35492				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 12/06/2020 Spot Bond					0.00000	101.49108				0.00	0	
Total ASN190 SPOT										0.00	0	
Total For ASN190										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.05690				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.00000	101.10486	5.00000	101.05980				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	101.14049				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.15207				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.21951				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	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
ASN20 On 24/08/2021 Spot Bond					0.00000	102.18993				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	102.38919				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 28/08/2020 Spot Bond					0.00000	101.71001				0.00	0	
Total ASN210 SPOT										0.00	0	
Total For ASN210										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	101.73513				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	101.70522				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.35211				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.14756				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	99.93312				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	99.84422				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	99.83053				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.56951				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.12717				0.00	0	
Total ASN291 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	101.20399				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	101.43659				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 20/01/2021 Spot Bond					0.00000	101.36318				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31: On 31/03/2029 Spot Bond			4.87500	4.87500	4.87500	92.89191				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.11500	5.11500	5.11500	88.24052				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.15992				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.27165				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.00008				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	101.16585				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.11000	99.62364	5.11000	99.57894				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.21806				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.13251				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34 On 12/02/2021 Spot Bond					0.00000	100.13251				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.14045				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.18615				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.18279				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.18279				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	101.82022				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.34495				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.16724				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.19687				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.22716				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	101.45002				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38 On 15/03/2021 Spot Bond					0.00000	101.45002				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.33231				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	101.17429				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2020 Spot Bond					0.00000	99.85932				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	101.42592				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	101.16865				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	101.30967				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2020 Spot Bond					0.00000	101.78989				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2020 Spot Bond					0.00000	100.23364				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	101.68530				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN75U SPOT										0.00	0	
Total For ASN75U										0.00	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	102.00803				0.00	0	
Total BAW18 SPOT										0.00	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 For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			6.26500	105.94801	6.26500	105.93016				0.00	0	2,000,000,00
Total BAW19 SPOT										0.00	0	2,000,000,00
Total For BAW19										0.00	0	2,000,000,00
BAW21 On 24/03/2022 Spot Bond			6.09500	106.79093	6.09500	106.77352				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.20869	9.30000	101.18370				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	102.01571				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW25 On 08/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW25 SPOT										0.00	0	
Total For BAW25										0.00	0	
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW26U SPOT										0.00	0	
Total For BAW26U										0.00	0	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW27U SPOT										0.00	0	
Total For BAW27U										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	102.56652				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.82609				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.58508				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.94886				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.52154				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA58 On 30/06/2020 Spot Bond					0.00000	101.55086				0.00	0	
Total BAYA58 SPOT										0.00	0	
Total For BAYA58										0.00	0	
BAYA59 On 30/06/2020 Spot Bond			9.26000	9.26000	9.26000	104.86973				0.00	0	
Total BAYA60 SPOT										0.00	0	
Total For BAYA60										0.00	0	
BAYA61 On 30/06/2020 Spot Bond					0.00000	101.34689				0.00	0	
Total BAYA61 SPOT										0.00	0	
Total For BAYA61										0.00	0	
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.26936				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	102.59618				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.28041				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.52982				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.26944				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.86500	8.86500	8.86500	107.06609				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA68 On 30/06/2021 Spot Bond					0.00000	101.19756				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.19756				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	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
BAYA7' On 30/06/2021 Spot Bond					0.00000	101.19756				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.39500	11.39500	11.39500	104.63690				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	102.10769				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	103.20131				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	102.20294				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	102.20301				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	102.33778				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.30809				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.29683				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYB08 On 30/09/2020 Spot Bond					0.00000	102.79671				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB11 On 30/06/2020 Spot Bond					0.00000	101.66680				0.00	0	
Total BAYB11 SPOT										0.00	0	
Total For BAYB11										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.44628				0.00	0	
Total BAYB12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB12										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.47300				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.47300				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.47300				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	101.50087				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.47366				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.47366				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	105.32266				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYD1 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	
BAYD2 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	
BAYD3 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	
BAYD4 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	
BAYD5 On 30/06/2035 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 BAYD5U SPOT										0.00	0	
Total For BAYD5U										0.00	0	
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD6U SPOT										0.00	0	
Total For BAYD6U										0.00	0	
BC126 On 29/05/2020 Spot Bond					0.00000	101.46606				0.00	0	
Total BC126 SPOT										0.00	0	
Total For BC126										0.00	0	
BC127 On 08/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		15,000,000,000	17,500,000,000	
Total BC127 SPOT								10,000,000,000,000.00		15,000,000,000	17,500,000,000	
Total For BC127								10,000,000,000,000.00		15,000,000,000	17,500,000,000	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.00001				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.49356				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.34000	8.34000	8.34000	99.24244				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD302L On 18/04/2028 Spot Bond			100.00000	8.71100	100.00000	8.69171				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.11064				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	102.20152				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.93140				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BG1A7U SPOT										0.00	0	
Total For BG1A7U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BGL05 On 04/09/2020 Spot Bond			7.36500	103.28577	7.36500	103.26542			0.00	0	
Total BGL05 SPOT									0.00	0	
Total For BGL05									0.00	0	
BGL06 On 04/09/2020 Spot Bond					0.00000	102.71781			0.00	80,000,000	40,000,000
Total BGL06 SPOT									0.00	80,000,000	40,000,000
Total For BGL06									0.00	80,000,000	40,000,000
BGL07 On 03/09/2022 Spot Bond			7.66500	110.84462	7.66500	110.82197			0.00	0	
Total BGL07 SPOT									0.00	0	
Total For BGL07									0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	102.03736			0.00	0	
Total BGL08 SPOT									0.00	0	
Total For BGL08									0.00	0	
BGL09 On 29/09/2020 Spot Bond			7.36500	102.79608	7.36500	102.77591			0.00	0	
Total BGL09 SPOT									0.00	0	
Total For BGL09									0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.42121			0.00	0	
Total BGL10 SPOT									0.00	0	
Total For BGL10									0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.56500	104.75011	7.56500	104.72898			0.00	0	
Total BGL11 SPOT									0.00	0	
Total For BGL11									0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	103.08229			0.00	20,000,000	210,000,000
Total BGL12 SPOT									0.00	20,000,000	210,000,000
Total For BGL12									0.00	20,000,000	210,000,000
BGL13 On 20/08/2021 Spot Bond			7.04500	108.24934	7.04500	108.22875			0.00	0	
Total BGL13 SPOT									0.00	0	
Total For BGL13									0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.38050			0.00	0	
Total BGL14 SPOT									0.00	0	
Total For BGL14									0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	105.48416			0.00	0	
Total BGL15 SPOT									0.00	0	
Total For BGL15									0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	102.24555			0.00	0	
Total BGL16 SPOT									0.00	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 For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.04043				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.69261				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	99.92181				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.62105				0.00	0	16,747,80
Total BGT01 SPOT										0.00	0	16,747,80
Total For BGT01										0.00	0	16,747,80
BID07 On 30/06/2020 Spot Bond					0.00000	101.09630				0.00	0	400,000,00
Total BID07 SPOT										0.00	0	400,000,00
Total For BID07										0.00	0	400,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	101.50513				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.02768				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	99.93904				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.40500	109.82028	6.40500	109.80126				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.44196				0.00	60,000,000	30,000,00
Total BID12 SPOT										0.00	60,000,000	30,000,00
Total For BID12										0.00	60,000,000	30,000,00
BID13 On 14/06/2024 Spot Bond					0.00000	101.40235				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.01142				0.00	1,400,000,000	1,200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total BID14 SPOT										0.00	1,400,000,000	1,200,000,000
Total For BID14										0.00	1,400,000,000	1,200,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	97.28739				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.22811				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.79723				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.81365				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	101.03668				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	101.34305				0.00	100,000,000	50,000,000
Total BPPF04 SPOT										0.00	100,000,000	50,000,000
Total For BPPF04										0.00	100,000,000	50,000,000
BPPF0 On 22/03/2021 Spot Bond					0.00000	101.04624				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.40914				0.00	80,000,000	2,780,100,000
Total BPPF11 SPOT										0.00	80,000,000	2,780,100,000
Total For BPPF11										0.00	80,000,000	2,780,100,000
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.33768				0.00	0	2,320,000,000
Total BPPF13 SPOT										0.00	0	2,320,000,000
Total For BPPF13										0.00	0	2,320,000,000
BPPF1 On 23/07/2020 Spot Bond					0.00000	100.28352				0.00	140,000,000	70,000,000
Total BPPF16 SPOT										0.00	140,000,000	70,000,000
Total For BPPF16										0.00	140,000,000	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF18 On 19/11/2020 Spot Bond					0.00000	99.90942				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF19 On 19/11/2022 Spot Bond					0.00000	99.90480				0.00	240,000,000	120,000,000
Total BPPF19 SPOT										0.00	240,000,000	120,000,000
Total For BPPF19										0.00	240,000,000	120,000,000
BPPF20 On 19/11/2024 Spot Bond					0.00000	99.87725				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF21 On 26/02/2023 Spot Bond					0.00000	101.68201				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BS2A1U 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	
BS2A2U 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	
BS2B1U 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	
BS2C1U 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	
BWZ21B On 27/03/2021 Spot Bond					0.00000	101.10685				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ21 On 10/11/2021 Spot Bond					0.00000	99.99994				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ23 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	
BX161U On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX161U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BX161U										0.00	0	
BX162L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX162U SPOT										0.00	0	
Total For BX162U										0.00	0	
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX163U SPOT										0.00	0	
Total For BX163U										0.00	0	
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX164U SPOT										0.00	0	
Total For BX164U										0.00	0	
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYA68U SPOT										0.00	0	
Total For BYA68U										0.00	0	
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYB10U SPOT										0.00	0	
Total For BYB10U										0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	100.77361				0.00	0	
Total CBL24 SPOT										0.00	0	
Total For CBL24										0.00	0	
CBL27 On 12/05/2020 Spot Bond					0.00000	99.98635				0.00	0	700,000,00
Total CBL27 SPOT										0.00	0	700,000,00
Total For CBL27										0.00	0	700,000,00
CBL28 On 21/05/2021 Spot Bond					0.00000	100.97182				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.63238				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.73500	117.98075	7.73500	117.95628				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.31500	112.47350	9.31500	112.44553				0.00	0	300,000,00
Total CCT02 SPOT										0.00	0	300,000,00
Total For CCT02										0.00	0	300,000,00
CCT03 On 15/03/2025 Spot Bond			9.10500	109.63719	9.10500	109.61066				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.11500	103.48798	10.11500	103.45993				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	105.43440	10.00000	105.40680				0.00	0	
Total CGR14/JIBAR SPOT										0.00	0	
Total For CGR14/JIBAR										0.00	0	
CGR21 On 12/10/2020 Spot Bond					0.00000	101.33987				0.00	0	
Total CGR21 SPOT										0.00	0	
Total For CGR21										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	100.82823				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.50009				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR32 On 21/07/2020 Spot Bond					0.00000	100.47833				0.00	0	
Total CGR32 SPOT										0.00	0	
Total For CGR32										0.00	0	
CGR33 On 22/09/2020 Spot Bond					0.00000	101.39158				0.00	0	
Total CGR33 SPOT										0.00	0	
Total For CGR33										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	99.95500				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	101.37281				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR42 On 03/08/2023 Spot Bond					0.00000	100.17482				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.06528				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond					0.00000	101.07958				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.25058				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	102.19588				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.30510				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL567U SPOT										0.00	0	
Total For CL567U										0.00	0	
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL569U SPOT										0.00	0	
Total For CL569U										0.00	0	
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL570U SPOT										0.00	0	
Total For CL570U										0.00	0	
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL572U SPOT										0.00	0	
Total For CL572U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For 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	103.61326				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	156.27223	3.14000	156.13266				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			3.45000	3.45000	3.45000	154.88412				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	105.43400	10.00000	105.40700				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	105.43400	10.00000	105.40700				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	105.43400	10.00000	105.40700				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN313 On 14/11/2022 Spot Bond					0.00000	11.00000				0.00	0	
Total CLN313 SPOT										0.00	0	
Total For CLN313										0.00	0	
CLN315 On 20/03/2023 Spot Bond			8.77500	104.62502	8.77500	104.60061				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.35502				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.70195				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.43500	111.77873	7.43500	111.75655				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	
CLN366 On 20/03/2024 Spot Bond			9.57500	112.60541	9.57500	112.57680				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	100.05419				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.26319				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN372 On 20/03/2024 Spot Bond					0.00000	108.58683				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN374 On 20/03/2021 Spot Bond			6.26000	104.37940	6.26000	104.36191				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN378 On 20/03/2024 Spot Bond			10.98000	100.16778	10.98000	100.13868				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond			11.00000	101.55416	11.00000	101.52461				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN382 On 20/03/2021 Spot Bond					0.00000	100.22287				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN384 On 20/09/2024 Spot Bond			9.36500	111.07912	9.36500	111.05150				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	101.46175				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN386 On 20/03/2021 Spot Bond					0.00000	101.19681				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond					0.00000	100.28236				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	101.20396				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN397 On 20/06/2020 Spot Bond					0.00000	101.67017				0.00	0	
Total CLN397 SPOT										0.00	0	
Total For CLN397										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.94781				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	99.94822				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN400 On 20/06/2020 Spot Bond					0.00000	101.20387				0.00	0	
Total CLN400 SPOT										0.00	0	
Total For CLN400										0.00	0	
CLN406 On 20/06/2020 Spot Bond					0.00000	97.62335				0.00	0	
Total CLN406 SPOT										0.00	0	
Total For CLN406										0.00	0	
CLN407 On 20/06/2020 Spot Bond					0.00000	101.21092				0.00	0	
Total CLN407 SPOT										0.00	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
Total For CLN407										0.00	0	
CLN407 On 18/07/2020 Spot Bond					0.00000	98.40932				0.00	0	
Total CLN409 SPOT										0.00	0	
Total For CLN409										0.00	0	
CLN410 On 20/09/2020 Spot Bond					0.00000	100.43872				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN411 On 20/09/2020 Spot Bond					0.00000	101.45211				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN412 On 18/07/2020 Spot Bond					0.00000	100.63314				0.00	0	
Total CLN412 SPOT										0.00	0	
Total For CLN412										0.00	0	
CLN413 On 20/09/2020 Spot Bond					0.00000	101.58048				0.00	0	
Total CLN413 SPOT										0.00	0	
Total For CLN413										0.00	0	
CLN414 On 20/09/2020 Spot Bond					0.00000	101.39415				0.00	0	
Total CLN415 SPOT										0.00	0	
Total For CLN415										0.00	0	
CLN416 On 18/07/2020 Spot Bond					0.00000	100.51855				0.00	0	
Total CLN416 SPOT										0.00	0	
Total For CLN416										0.00	0	
CLN417 On 23/09/2020 Spot Bond					0.00000	101.32779				0.00	0	
Total CLN418 SPOT										0.00	0	
Total For CLN418										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	101.46458				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	100.88796				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	100.36770				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	100.95900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	101.77400				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	102.31500				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	102.00553				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	101.33200				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	101.75981				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	156.40000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	102.81200				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	103.12700				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	102.17200				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	157.43000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	101.33079				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN437 On 20/12/2020 Spot Bond					0.00000	101.26737				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN439 On 03/02/2021 Spot Bond					0.00000	100.49334				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	159.47000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN445 On 24/05/2021 Spot Bond			6.16000	110.40638	6.16000	110.38798				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			3.45000	162.79435	3.45000	162.72861				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			7.00000	119.09536	7.00000	119.03595				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			7.24000	117.86861	7.24000	117.80904				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN456 On 20/12/2021 Spot Bond					0.00000	101.50978				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	99.87681				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	102.38952				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	102.66607				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN461 On 15/02/2022 Spot Bond					0.00000	101.99808				0.00	0	8,000,000.00
Total CLN461 SPOT										0.00	0	8,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN461										0.00	0	8,000,000.00
CLN461 On 13/03/2022 Spot Bond			6.86500	107.02275	6.86500	107.00311				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	101.53375				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	101.09417				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.84907				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	99.84073				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	102.18722				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN476 On 20/09/2020 Spot Bond					0.00000	101.34486				0.00	0	
Total CLN476 SPOT										0.00	0	
Total For CLN476										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	39.39957	100.00000	39.31190				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 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	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.33896				0.00	260,000,000	130,000,000
Total CLN482 SPOT										0.00	260,000,000	130,000,000
Total For CLN482										0.00	260,000,000	130,000,000
CLN483 On 20/05/2021 Spot Bond					0.00000	100.82387				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	102.83356				0.00	160,000,000	80,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total CLN484 SPOT										0.00	160,000,000	80,000,000
Total For CLN484										0.00	160,000,000	80,000,000
CLN484 On 02/12/2021 Spot Bond			6.36000	109.08851	6.36000	109.06986				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 20/06/2022 Spot Bond					0.00000	101.64519				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN486 On 23/06/2021 Spot Bond			9.86500	108.15999	9.86500	110.46026				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			6.66500	107.65353	6.66500	107.63414				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.84379				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	101.34364				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2020 Spot Bond					0.00000	101.74500				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			7.06500	112.87333	7.06500	112.85204				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.92528				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	99.84482				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 10/10/2020 Spot Bond					0.00000	100.72036				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	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
CLN50 On 11/10/2022 Spot Bond					0.00000	100.77186				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.79724				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.79724				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2020 Spot Bond					0.00000	100.30554				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	101.71268				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2020 Spot Bond					0.00000	100.76088				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	93.29141				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	101.54374	9.96000	101.51693				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	100.32077	10.01000	100.29399				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	101.97576				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	103.49261	9.60000	103.90722				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	101.54811				0.00	0	
Total CLN520 SPOT										0.00	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
Total For CLN520										0.00	0	
CLN52: On 17/09/2020 Spot Bond					0.00000	101.38863				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN52: On 27/02/2023 Spot Bond					0.00000	101.79123				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52: On 13/05/2021 Spot Bond					0.00000	99.96640				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN52: On 09/09/2022 Spot Bond			9.20000	101.57659	9.20000	101.55177				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52: On 24/04/2021 Spot Bond					0.00000	100.30786				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52: On 26/04/2023 Spot Bond					0.00000	100.92117				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52: On 21/02/2024 Spot Bond					0.00000	101.64708				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52: On 25/11/2022 Spot Bond					0.00000	103.37554				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN52: On 29/11/2021 Spot Bond					0.00000	103.45311				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53: On 12/03/2021 Spot Bond					0.00000	101.48782				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53: On 12/03/2023 Spot Bond					0.00000	101.54811				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53: On 20/06/2023 Spot Bond					0.00000	101.27456				0.00	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 CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.41101				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.56500	9.56500	9.56500	106.36519				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	98.65113				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.24556				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 16/08/2023 Spot Bond					0.00000	99.87226				0.00	0	
Total CLN538 SPOT										0.00	0	
Total For CLN538										0.00	0	
CLN538 On 17/01/2024 Spot Bond					0.00000	100.52254				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	96.73600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	101.84024				0.00	0	14,200,000.00
Total CLN542 SPOT										0.00	0	14,200,000.00
Total For CLN542										0.00	0	14,200,000.00
CLN542 On 07/06/2023 Spot Bond					0.00000	106.90500				0.00	0	
Total CLN543 SPOT										0.00	0	
Total For CLN543										0.00	0	
CLN543 On 17/01/2024 Spot Bond					0.00000	100.51282				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.03500	106.84422	9.03500	106.81828				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN547 On 29/03/2025 Spot Bond			9.08500	104.99838	9.08500	104.97303				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			9.17500	104.18100	9.17500	104.15532				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN549 On 07/12/2025 Spot Bond			5.03000	5.03000	5.03000	105.38902				0.00	0	
Total CLN549 SPOT										0.00	0	
Total For CLN549										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	275.93989				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN550 On 07/12/2025 Spot Bond			5.03000	5.03000	5.03000	105.38815				0.00	0	
Total CLN550 SPOT										0.00	0	
Total For CLN550										0.00	0	
CLN553 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	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 20/12/2020 Spot Bond					0.00000	102.19007				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	99.92861				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	99.98316				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	101.91645				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.57106				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN559										0.00	0	4,000,000,00
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	150.54700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	99.99975				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.16000	99.94600	10.16000	99.97277				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.03500	104.70621	9.03500	104.76761				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.05057				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	99.84204				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.00368				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.74471				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	99.99975				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	99.96251				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	100.56135				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.26500	102.97361	9.26500	103.00207				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.98237				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.39994				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	99.99974				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.47278				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 25/04/2023 Spot Bond					0.00000	98.30700				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	101.35905				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.39662				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.00436				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.99999				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.77058				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	101.64638				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN584 On 18/04/2022 Spot Bond					0.00000	100.36553				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	101.74067				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.29522				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	101.61903				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	101.38920				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.43404				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.62665				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	103.65824				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			5.22000	123.35972	5.22000	101.31343				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.89543				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	101.07282				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.89543				0.00	0	
Total CLN596 SPOT										0.00	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
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	104.38932				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.96753				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.53131				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.43404				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.43404				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.68177				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	102.28304				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.10090				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	99.98412				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.85036				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.46422				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.85769				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.29911	9.32000	100.27416				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.32238				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	100.84673				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.61366				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	101.81567				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	101.77049				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2020 Spot Bond					0.00000	100.94205				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	101.43658				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.26738				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.32386				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN619 On 30/11/2021 Spot Bond					0.00000	101.74064				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.23353				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.23289				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond					0.00000	100.21886				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	101.47869				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.24908				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.93500	107.66351	6.93500	107.64335				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	102.16442				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	100.22961				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.65000	80.37733	12.65000	80.35025				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2021 Spot Bond					0.00000	101.84577				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.73500	101.18675	9.73500	101.16034				0.00	0	
Total CLN630 SPOT										0.00	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
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.15769				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/05/2021 Spot Bond					0.00000	101.84631				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.98097				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.00012				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.28543				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	101.86696				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.15097				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2021 Spot Bond					0.00000	102.07249				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	99.98454				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	102.28543				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.41754				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	101.87351				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.41790				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.22858				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.41937				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	102.15097				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.80025				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	102.20217				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.88149				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.96814				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	101.56489				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	101.10450				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	101.93449				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN656 On 20/06/2025 Spot Bond					0.00000	101.69600				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.90590				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.50838				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN659 On 20/06/2023 Spot Bond					0.00000	101.11376				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	101.14182				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	101.11376				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	101.24216				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	64.26100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	79.58700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.48353				0.00	240,000,000	120,000,000
Total CLN665 SPOT										0.00	240,000,000	120,000,000
Total For CLN665										0.00	240,000,000	120,000,000
CLN666 On 02/04/2026 Spot Bond					0.00000	100.39746				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.43803				0.00	0	
Total CLN667 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN667									0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	100.30803			0.00	0	
Total CLN668 SPOT									0.00	0	
Total For CLN668									0.00	0	
CLN668 On 18/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		400,000,000,000,000.00	4,000,000,000	8,000,000,000	
Total CLN669 SPOT								10,000,000,000,000.00	4,000,000,000	8,000,000,000	
Total For CLN669								10,000,000,000,000.00	4,000,000,000	8,000,000,000	
CLN669 On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total CLN670 SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For CLN670								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
CLN670 On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		77,000,000,000,000.00	770,000,000	770,000,000	
Total CLN671 SPOT								77,000,000,000,000.00	770,000,000	770,000,000	
Total For CLN671								77,000,000,000,000.00	770,000,000	770,000,000	
CLN671 On 09/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		790,000,000,000,000.00	7,900,000,000	10,700,000,000	
Total CLN672 SPOT								10,000,000,000,000.00	7,900,000,000	10,700,000,000	
Total For CLN672								10,000,000,000,000.00	7,900,000,000	10,700,000,000	
CLN81 On 18/04/2028 Spot Bond			8.34000	99.26460	8.34000	99.24244		0.00	0	0	
Total CLN81 SPOT								0.00	0	0	
Total For CLN81								0.00	0	0	
CLNF15 On 20/06/2020 Spot Bond					0.00000	101.21797		0.00	0	0	
Total CLNF15 SPOT								0.00	0	0	
Total For CLNF15								0.00	0	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	99.87829		0.00	0	0	
Total CLNF16 SPOT								0.00	0	0	
Total For CLNF16								0.00	0	0	
COJ05 On 05/06/2023 Spot Bond			8.46500	115.20352	8.46500	115.17742		0.00	0	0	
Total COJ05 SPOT								0.00	0	0	
Total For COJ05								0.00	0	0	
COJ07 On 23/03/2021 Spot Bond			6.35000	105.11665	6.35000	105.09879		0.00	0	0	
Total COJ07 SPOT								0.00	0	0	
Total For COJ07								0.00	0	0	
COJ08 On 22/06/2026 Spot Bond			9.38500	113.88606	9.38500	113.85752		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	
Total For COJ08								0.00	0	0	
COJ08 On 09/06/2024 Spot Bond			6.84500	115.99071	6.84500	115.96938		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.50000	105.07564	7.50000	105.05450				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.59500	98.98713	10.59500	98.95922				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			10.68500	97.58241	10.68500	97.55466				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.76500	9.76500	9.76500	108.78482				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	101.39461				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.56448				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSA04U SPOT										0.00	0	
Total For CSA04U										0.00	0	
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSA05U SPOT										0.00	0	
Total For CSA05U										0.00	0	
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSD04U SPOT										0.00	0	
Total For CSD04U										0.00	0	
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSD05U SPOT										0.00	0	
Total For CSD05U										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.16597				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG8 On 28/09/2021 Spot Bond					0.00000	101.31214				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.16345				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.23004				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/09/2020 Spot Bond					0.00000	101.53939				0.00	0	
Total DENG92 SPOT										0.00	0	
Total For DENG92										0.00	0	
DENG9 On 23/09/2020 Spot Bond					0.00000	101.09696				0.00	0	
Total DENG93 SPOT										0.00	0	
Total For DENG93										0.00	0	
DENG9 On 27/09/2020 Spot Bond					0.00000	101.07028				0.00	0	
Total DENG94 SPOT										0.00	0	
Total For DENG94										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	101.53940				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.19873				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.23551				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG95U SPOT										0.00	0	
Total For DNG95U										0.00	0	
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG96U SPOT										0.00	0	
Total For DNG96U										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.32769				0.00	0	
Total DOL012 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.84045			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	98.67796			0.00	0	200,000,00
Total DSY02 SPOT									0.00	0	200,000,00
Total For DSY02									0.00	0	200,000,00
DSY02U On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		40,000,000,000,000.00	400,000,000	200,000,00	
Total DSY02U SPOT								10,000,000,000,000.00	400,000,000	200,000,00	
Total For DSY02U								10,000,000,000,000.00	400,000,000	200,000,00	
DSY03 On 21/11/2024 Spot Bond			9.48500	9.48500	9.48500	103.24196		0.00	0	0	
Total DSY03 SPOT								0.00	0	0	
Total For DSY03								0.00	0	0	
DSY03U On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total DSY03U SPOT								0.00	0	0	
Total For DSY03U								0.00	0	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.08622		0.00	0	0	
Total DSY04 SPOT								0.00	0	0	
Total For DSY04								0.00	0	0	
DSY05U On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total DSY05U SPOT								0.00	0	0	
Total For DSY05U								0.00	0	0	
DSY06U On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total DSY06U SPOT								0.00	0	0	
Total For DSY06U								0.00	0	0	
DV2021 On 18/06/2021 Spot Bond			6.59500	106.13615	6.59500	106.11734		0.00	0	0	200,000,00
Total DV2021 SPOT								0.00	0	0	200,000,00
Total For DV2021								0.00	0	0	200,000,00
DV23 On 27/02/2023 Spot Bond			6.84500	109.94134	6.84500	109.92102		923,414,457,500.00	134,903,500	11,762,039,20	
Total DV23 SPOT								923,414,457,500.00	134,903,500	11,762,039,20	
Total For DV23								923,414,457,500.00	134,903,500	11,762,039,20	
DV23/R On 27/02/2023 Spot Bond			100.00000	21.15670	100.00000	21.10963		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	21.15670	100.00000	21.10963		0.00	0	0	
Total DV23/R2023 SPOT								0.00	0	0	
Total For DV23/R2023								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	Op Inter
DV24 On 18/02/2024 Spot Bond			6.53500	112.60839	6.53500	112.58850				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.20769	9.69000	102.18112				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.20769	9.69000	102.18112				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.15500	91.39424	12.15500	91.36462				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.29987	10.10000	102.27218				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.29987	10.10000	102.27218				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	101.30782				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF20 On 31/08/2020 Spot Bond					0.00000	101.67146				0.00	0	
Total DVF20C SPOT										0.00	0	
Total For DVF20C										0.00	0	
DVF20I On 23/10/2020 Spot Bond					0.00000	100.39380				0.00	0	
Total DVF20D SPOT										0.00	0	
Total For DVF20D										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	101.75900				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.48635				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	101.21082				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22I On 24/10/2022 Spot Bond					0.00000	100.61482				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.80860				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.25925				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.60445				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.26494				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF30 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DVF30U SPOT										0.00	0	
Total For DVF30U										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	101.62123				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	101.71076				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	102.24014				0.00	0	25,000,000.00
Total DVFB26 SPOT										0.00	0	25,000,000.00
Total For DVFB26										0.00	0	25,000,000.00
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.18378				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.18818				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.19230				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
E170/R On 01/08/2020 Spot Bond			100.00000	87.36267	100.00000	87.16723				0.00	0	
Total E170/R207 SPOT										0.00	0	
Total For E170/R207										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
E174 On 01/08/2020 Spot Bond			5.25000	105.52062	5.25000	105.50561				0.00	0	
Total E174 SPOT										0.00	0	
Total For E174										0.00	0	
E175 On 01/08/2021 Spot Bond			5.80000	112.68471	5.80000	112.66700				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			6.07000	107.86289	6.07000	107.84536				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.97500	111.44870	6.97500	111.42794				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.22000	100.40772	5.22000	100.36254				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			5.00000	89.66549	5.00000	89.62554				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	129.43007	2.25000	129.38200				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.05000	125.70845	5.05000	125.65246				0.00	0	3,005,000,00
Total EL28 SPOT										0.00	0	3,005,000,00
Total For EL28										0.00	0	3,005,000,00
EL29 On 19/11/2029 Spot Bond			4.88000	112.96529	4.88000	112.91533				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.79000	112.04416	4.79000	111.99488				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.88000	102.92441	4.88000	102.87896				0.00	0	
Total EL31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.97000	91.57185	4.97000	91.53111				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	129.43007	2.25000	129.38200				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	127.88726				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	125.85947				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
EMM01 On 28/07/2020 Spot Bond			6.42500	103.87211	6.42500	103.85407				0.00	0	
Total EMM01 SPOT										0.00	0	
Total For EMM01										0.00	0	
EMM02 On 11/03/2021 Spot Bond			6.27500	105.33503	6.27500	105.31735				0.00	0	1,000,000.00
Total EMM02 SPOT										0.00	0	1,000,000.00
Total For EMM02										0.00	0	1,000,000.00
EMM03 On 04/05/2024 Spot Bond			9.93500	100.58391	9.93500	100.55742				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.70500	11.70500	11.70500	91.93422				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.02500	12.02500	12.02500	96.19893				0.00	0	666,666.60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
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			9.83500	9.83500	9.83500	104.80902				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.68500	9.68500	9.68500	105.84700				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.13000	12.13000	12.13000	83.46737				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.25722				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	101.15370				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	101.69964				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ENX03U SPOT										0.00	0	
Total For ENX03U										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	100.13455				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX06 On 12/06/2020 Spot Bond					0.00000	101.45846				0.00	0	
Total ENX06 SPOT										0.00	0	
Total For ENX06										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.76956				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.33160				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF007 On 02/09/2020 Spot Bond					0.00000	101.68870				0.00	0	
Total EPF007 SPOT										0.00	0	
Total For EPF007										0.00	0	
EPF011 On 12/06/2020 Spot Bond					0.00000	101.60579				0.00	0	
Total EPF011 SPOT										0.00	0	
Total For EPF011										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	100.29003				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	102.14385				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.71879				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	101.51931				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.54503				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.49950				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	101.49101				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.06210				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF04U SPOT										0.00	0	
Total For EPF04U										0.00	0	
EPF05U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF05U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF05U										0.00	0	
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF08U SPOT										0.00	0	
Total For EPF08U										0.00	0	
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF09U SPOT										0.00	0	
Total For EPF09U										0.00	0	
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF10U SPOT										0.00	0	
Total For EPF10U										0.00	0	
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF11U SPOT										0.00	0	
Total For EPF11U										0.00	0	
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF12U SPOT										0.00	0	
Total For EPF12U										0.00	0	
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF13U SPOT										0.00	0	
Total For EPF13U										0.00	0	
EPFC4L On 07/11/2020 Spot Bond					0.00000	100.05667				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4L On 12/03/2021 Spot Bond					0.00000	101.59240				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	100.36899				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQS11U SPOT										0.00	0	
Total For EQS11U										0.00	0	
EQT00L On 03/06/2022 Spot Bond					0.00000	101.65262				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00L On 03/06/2024 Spot Bond					0.00000	101.68077				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.44245				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT02 On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			80,000,000,000,000.00	800,000,000	400,000,000	
Total EQT02U SPOT									10,000,000,000,000.00	800,000,000	400,000,000	
Total For EQT02U									10,000,000,000,000.00	800,000,000	400,000,000	
ERS3B On 17/05/2022 Spot Bond					0.00000	99.88635			0.00	0		
Total ERS3B6 SPOT									0.00	0		
Total For ERS3B6									0.00	0		
ERS3B On 17/08/2022 Spot Bond					0.00000	99.89102			0.00	0		
Total ERS3B7 SPOT									0.00	0		
Total For ERS3B7									0.00	0		
ERS3C On 17/05/2022 Spot Bond					0.00000	99.87882			0.00	0		
Total ERS3C6 SPOT									0.00	0		
Total For ERS3C6									0.00	0		
ERS3C On 17/08/2022 Spot Bond					0.00000	99.89008			0.00	0		
Total ERS3C7 SPOT									0.00	0		
Total For ERS3C7									0.00	0		
ERSA1 On 25/11/2020 Spot Bond			10.00000	105.43400	10.00000	105.40700			0.00	0		
Total ERSA12/JIBAR SPOT									0.00	0		
Total For ERSA12/JIBAR									0.00	0		
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.02737			0.00	0		
Total ERSA21 SPOT									0.00	0		
Total For ERSA21									0.00	0		
ERSA2 On 17/08/2020 Spot Bond					0.00000	99.89102			0.00	0		
Total ERSA24 SPOT									0.00	0		
Total For ERSA24									0.00	0		
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.88536			0.00	0		
Total ERSA25 SPOT									0.00	0		
Total For ERSA25									0.00	0		
ERSA2 On 17/05/2022 Spot Bond					0.00000	99.89257			0.00	100,000,000	50,000,000	
Total ERSA26 SPOT									0.00	100,000,000	50,000,000	
Total For ERSA26									0.00	100,000,000	50,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ERSA2' On 17/08/2022 Spot Bond					0.00000	99.89480			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.58500	111.27956	6.58500	111.25976		1,882,739,080,500.00	285,913,300	1,845,989,300	
Total ES23 SPOT								1,882,739,080,500.00	285,913,300	1,845,989,300	
Total For ES23								1,882,739,080,500.00	285,913,300	1,845,989,300	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.93756	10.00000	102.90997		0.00	0		
Total ES23/R2023 SPOT								0.00	0		
Total For ES23/R2023								0.00	0		
ES26 On 02/04/2026 Spot Bond			8.97500	95.78176	8.97500	95.75879		4,251,813,807,500.00	473,739,700	17,153,747,700	
Total ES26 SPOT								4,251,813,807,500.00	473,739,700	17,153,747,700	
Total For ES26								4,251,813,807,500.00	473,739,700	17,153,747,700	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.84506	7.85000	100.82385		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			11.77000	72.76802	12.08000	71.14948		5,850,478,590,000.00	497,067,000	5,947,573,600	
Total ES33 SPOT								5,850,478,590,000.00	497,067,000	5,947,573,600	
Total For ES33								5,850,478,590,000.00	497,067,000	5,947,573,600	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.16720	7.50000	101.14696		0.00	0		
Total ES33/R209 SPOT								0.00	0		
Total For ES33/R209								0.00	0		
ES42 On 25/04/2042 Spot Bond			12.47000	70.78426	12.47000	70.76087		2,748,195,962,000.00	220,384,600	6,658,315,300	
Total ES42 SPOT								2,748,195,962,000.00	220,384,600	6,658,315,300	
Total For ES42								2,748,195,962,000.00	220,384,600	6,658,315,300	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.38740	8.50000	100.36457		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	100.42017		0.00	0		
Total ESFR03 SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	101.47568				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.82238				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.21803				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	13.74366	100.00000	13.70963				0.00	0	
Total FFA1U SPOT										0.00	0	
Total For FFA1U										0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	22.30108	100.00000	22.24585				0.00	0	
Total FFB1U SPOT										0.00	0	
Total For FFB1U										0.00	0	
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF03U SPOT										0.00	0	
Total For FIF03U										0.00	0	
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF04U SPOT										0.00	0	
Total For FIF04U										0.00	0	
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF05U SPOT										0.00	0	
Total For FIF05U										0.00	0	
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF06U SPOT										0.00	0	
Total For FIF06U										0.00	0	
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF07U SPOT										0.00	0	
Total For FIF07U										0.00	0	
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF11U SPOT										0.00	0	
Total For FIF11U										0.00	0	
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIF12U SPOT										0.00	0	
Total For FIF12U										0.00	0	
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF13U SPOT										0.00	0	
Total For FIF13U										0.00	0	
FIFB12 On 13/08/2020 Spot Bond					0.00000	99.96746				0.00	0	
Total FIFB12 SPOT										0.00	0	
Total For FIFB12										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	98.96422				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.85437				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.93636				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.93360				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.22387				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC33 On 03/06/2020 Spot Bond					0.00000	101.59622				0.00	0	
Total FIFC33 SPOT										0.00	0	
Total For FIFC33										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	99.99991				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	
FNTI10 On 29/05/2020 Spot Bond					0.00000	103.51995				0.00	0	
Total FNTI10 SPOT										0.00	0	
Total For FNTI10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.59649				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			6.41500	6.41500	6.41500	108.00889				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB16 On 08/07/2020 Spot Bond					0.00000	101.34636				0.00	40,000,000	20,000,00
Total FRB16 SPOT										0.00	40,000,000	20,000,00
Total For FRB16										0.00	40,000,000	20,000,00
FRB17 On 08/01/2022 Spot Bond					0.00000	104.00376				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	103.02989				0.00	320,000,000	160,000,00
Total FRB18 SPOT										0.00	320,000,000	160,000,00
Total For FRB18										0.00	320,000,000	160,000,00
FRB19 On 14/04/2021 Spot Bond			7.56500	105.11729	7.56500	105.09597				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	102.60173				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	105.64320				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.35434				0.00	0	
Total FRB22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	99.82583				0.00	5,400,000,000	6,600,000,000
Total FRB23 SPOT										0.00	5,400,000,000	6,600,000,000
Total For FRB23										0.00	5,400,000,000	6,600,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	97.74066				0.00	0	200,000,000
Total FRB24 SPOT										0.00	0	200,000,000
Total For FRB24										0.00	0	200,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	96.91110				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	97.46568				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.53500	107.43296	9.53500	107.40562				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			2.85000	164.41721	2.85000	164.35348			57,000,000,000.00		20,000,000	10,000,000
Total FRBI22 SPOT									57,000,000,000.00		20,000,000	10,000,000
Total For FRBI22									57,000,000,000.00		20,000,000	10,000,000
FRBI23 On 07/12/2023 Spot Bond			3.56000	3.56000	3.56000	302.44529			71,200,000,000.00		20,000,000	10,000,000
Total FRBI23 SPOT									71,200,000,000.00		20,000,000	10,000,000
Total For FRBI23									71,200,000,000.00		20,000,000	10,000,000
FRBI25 On 31/01/2025 Spot Bond			4.55000	4.55000	4.55000	132.43742			0.00		0	
Total FRBI25 SPOT									0.00		0	
Total For FRBI25									0.00		0	
FRBI28 On 31/03/2028 Spot Bond			5.05000	171.25640	5.05000	171.17997			0.00		0	
Total FRBI28 SPOT									0.00		0	
Total For FRBI28									0.00		0	
FRBI29 On 31/03/2029 Spot Bond			4.82000	4.82000	4.82000	93.29681			0.00		0	
Total FRBI29 SPOT									0.00		0	
Total For FRBI29									0.00		0	
FRBI33 On 07/12/2033 Spot Bond			5.29000	5.29000	5.29000	197.27488			0.00		0	
Total FRBI33 SPOT									0.00		0	
Total For FRBI33									0.00		0	
FRBI46 On 31/03/2046 Spot Bond			5.20000	86.33672	5.20000	86.29786			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.25000	87.28595	5.25000	87.24648				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 30/11/2020 Spot Bond			4.89000	4.89000	4.89000	97.31387				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.20000	7.20000	7.20000	73.22556				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			7.27000	7.27000	7.27000	72.40691				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			5.40000	5.40000	5.40000	127.60080				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	46.18151				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19 On 25/11/2020 Spot Bond			10.00000	105.43400	10.00000	105.40700				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.99085				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	
FRC21: On 07/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC212 SPOT										0.00	0	
Total For FRC212										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			3.56000	162.49910	3.56000	162.43300				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC22: On 20/05/2020 Spot Bond					0.00000	101.95227				0.00	0	
Total FRC225 SPOT										0.00	0	
Total For FRC225										0.00	0	
FRC23: On 31/01/2022 Spot Bond			4.42000	160.21496	4.42000	160.14608				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	101.89594				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	95.14284				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	95.54860				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	96.41998				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	100.99022				0.00	0	
Total FRC243 SPOT										0.00	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
Total For FRC243										0.00	0	
FRC243 On 19/10/2020 Spot Bond					0.00000	100.97907				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC245 On 19/10/2020 Spot Bond					0.00000	100.76092				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC246 On 19/10/2020 Spot Bond					0.00000	95.77339				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC249 On 19/10/2020 Spot Bond					0.00000	100.75811				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC250 On 13/02/2022 Spot Bond					0.00000	99.95841				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC251 On 14/03/2022 Spot Bond					0.00000	101.46531				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC252 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	
FRC255 On 17/07/2027 Spot Bond					0.00000	102.38707				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 08/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC258 SPOT										0.00	0	
Total For FRC258										0.00	0	
FRC258 On 10/10/2020 Spot Bond					0.00000	100.70943				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC261 On 13/07/2020 Spot Bond					0.00000	100.73176				0.00	0	
Total FRC262 SPOT										0.00	0	
Total For FRC262										0.00	0	
FRC262 On 13/07/2020 Spot Bond					0.00000	100.78683				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC264 SPOT										0.00	0	
Total For FRC264										0.00	0	
FRC264 On 20/06/2021 Spot Bond					0.00000	103.07618				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC265 On 06/08/2023 Spot Bond					0.00000	102.48683				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	100.20934				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.65798				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 02/05/2028 Spot Bond			9.80000	100.26032	9.80000	100.23426				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC274 On 12/12/2020 Spot Bond					0.00000	101.49600				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC275 On 12/12/2020 Spot Bond					0.00000	101.49926				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC276 On 04/03/2021 Spot Bond					0.00000	101.62630				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC277 On 21/11/2022 Spot Bond					0.00000	101.87794				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	101.29567				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	107.30058				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28: On 26/01/2021 Spot Bond					0.00000	100.67593				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	99.99957				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.25883				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	105.44887				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.17858				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	102.41240				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	100.28236				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	101.20549				0.00	0	
Total FRC292 SPOT										0.00	0	
Total For FRC292										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.35553				0.00	60,000,000	30,000,000
Total FRC293 SPOT										0.00	60,000,000	30,000,000
Total For FRC293										0.00	60,000,000	30,000,000
FRC29: On 18/04/2021 Spot Bond					0.00000	100.34984				0.00	60,000,000	30,000,000
Total FRC294 SPOT										0.00	60,000,000	30,000,000
Total For FRC294										0.00	60,000,000	30,000,000
FRC29: On 14/05/2024 Spot Bond					0.00000	99.94950				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	99.94869				0.00	0	
Total FRC297 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC297										0.00	0	
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	99.91094				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC298 On 20/06/2024 Spot Bond					0.00000	101.43652				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.29031				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 30/11/2020 Spot Bond					0.00000	102.86634				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC301 On 11/11/2024 Spot Bond					0.00000	99.99968				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	102.04337				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 28/12/2020 Spot Bond					0.00000	100.92342				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC304 On 06/11/2023 Spot Bond					0.00000	100.04084				0.00	0	500,000,00
Total FRC305 SPOT										0.00	0	500,000,00
Total For FRC305										0.00	0	500,000,00
FRC305 On 27/02/2023 Spot Bond					0.00000	101.70483				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 12/08/2020 Spot Bond					0.00000	99.98591				0.00	0	
Total FRC307 SPOT										0.00	0	
Total For FRC307										0.00	0	
FRC307 On 31/05/2024 Spot Bond					0.00000	102.24962				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	101.16162				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.27866				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	101.07000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	98.87000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.36609				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	107.38000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	75.78896				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	101.53049				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.21143				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	92.09489				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	101.36598				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32 On 24/10/2020 Spot Bond					0.00000	100.31929				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	101.54624				0.00	0	
Total FRC322 SPOT										0.00	0	
Total For FRC322										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	101.38858				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	101.28840				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.92528				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.36614				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.94659				0.00	60,000,000	30,000,000
Total FRC327 SPOT										0.00	60,000,000	30,000,000
Total For FRC327										0.00	60,000,000	30,000,000
FRC32 On 27/12/2022 Spot Bond					0.00000	101.74681				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.02138				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.45787				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 02/02/2021 Spot Bond					0.00000	100.12770				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33 On 02/02/2021 Spot Bond					0.00000	100.12770				0.00	0	
Total FRC332 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC332										0.00	0	
FRC33 On 14/05/2024 Spot Bond					0.00000	100.10854				0.00	0	5,000,000,00
Total FRC333 SPOT										0.00	0	5,000,000,00
Total For FRC333										0.00	0	5,000,000,00
FRC33 On 05/03/2021 Spot Bond					0.00000	101.51856				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.61677				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 13/09/2021 Spot Bond					0.00000	101.20563				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	100.30018				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC66 On 31/01/2022 Spot Bond			4.20000	4.20000	4.20000	160.72705				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			4.14000	4.14000	4.14000	160.88599				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			4.12000	4.12000	4.12000	160.93901				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRD23U SPOT										0.00	0	
Total For FRD23U										0.00	0	
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD24U SPOT										0.00	0	
Total For FRD24U										0.00	0	
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD25U SPOT										0.00	0	
Total For FRD25U										0.00	0	
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD26U SPOT										0.00	0	
Total For FRD26U										0.00	0	
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD27U SPOT										0.00	0	
Total For FRD27U										0.00	0	
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD28U SPOT										0.00	0	
Total For FRD28U										0.00	0	
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD29U SPOT										0.00	0	
Total For FRD29U										0.00	0	
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD30U SPOT										0.00	0	
Total For FRD30U										0.00	0	
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD33U SPOT										0.00	0	
Total For FRD33U										0.00	0	
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD35U SPOT										0.00	0	
Total For FRD35U										0.00	0	
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD36U SPOT										0.00	0	
Total For FRD36U										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.61000	83.71916	5.61000	83.68069				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRI38 On 31/01/2038 Spot Bond			4.90000	102.47475	4.90000	102.42935				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.21568				0.00	660,000,000	330,000,000
Total FRJ022 SPOT										0.00	660,000,000	330,000,000
Total For FRJ022										0.00	660,000,000	330,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.16356				0.00	3,100,000,000	3,100,000,000
Total FRJ20 SPOT										0.00	3,100,000,000	3,100,000,000
Total For FRJ20										0.00	3,100,000,000	3,100,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.73242				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.14040				0.00	20,000,000	10,000,000
Total FRJ22 SPOT										0.00	20,000,000	10,000,000
Total For FRJ22										0.00	20,000,000	10,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	99.29162				0.00	0	1,000,000,000
Total FRJ23 SPOT										0.00	0	1,000,000,000
Total For FRJ23										0.00	0	1,000,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	99.35440				0.00	0	1,000,000,000
Total FRJ24 SPOT										0.00	0	1,000,000,000
Total For FRJ24										0.00	0	1,000,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.43709				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	98.07475				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.40485				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	97.39725				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS01U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS01U										0.00	0	
FRS02l On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS02U SPOT										0.00	0	
Total For FRS02U										0.00	0	
FRS10i On 15/01/2024 Spot Bond			4.43800	4.43800	4.43800	109.00525				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10i On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	103.54126				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10i On 23/01/2024 Spot Bond					0.00000	100.56373				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10i On 23/01/2024 Spot Bond					0.00000	100.29858				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10i On 31/01/2038 Spot Bond			4.96000	101.65013	4.96000	101.60494				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10i On 07/12/2033 Spot Bond			4.91000	205.17581	4.91000	205.08503				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11i On 31/01/2038 Spot Bond			5.10000	99.75720	5.10000	99.71248				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11i On 07/12/2033 Spot Bond			4.94000	4.94000	4.94000	204.45475				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11i On 31/01/2025 Spot Bond			4.95000	130.19349	4.95000	130.13565				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11i On 31/01/2038 Spot Bond			3.70500	120.71357	3.70500	120.66398				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11i On 31/01/2038 Spot Bond			5.10000	99.75720	5.10000	99.71248				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.06000	202.04754	5.06000	201.95733				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.11000	201.01784	5.11000	200.92783				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12(On 31/01/2025 Spot Bond			4.48000	165.72926	4.48000	132.84501				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.14000	200.40314	5.14000	200.31325				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12(On 31/01/2038 Spot Bond			5.10000	99.75720	5.10000	99.71248				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12(On 31/03/2028 Spot Bond			5.45000	166.60223	5.45000	166.52612				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12(On 31/01/2038 Spot Bond			5.85000	90.32028	5.85000	90.27797				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12(On 31/03/2028 Spot Bond			5.34000	167.86753	5.34000	167.79133				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13(On 31/03/2028 Spot Bond			5.40000	167.17601	5.40000	167.09987				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13(On 07/12/2033 Spot Bond			5.65000	190.30014	5.65000	190.21221				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13(On 31/01/2038 Spot Bond			5.78000	91.15322	5.78000	91.11069				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS135 On 31/01/2038 Spot Bond			5.10000	5.10000	5.10000	99.71248				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.10000	99.75720	5.10000	99.71248				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.21000	169.37710	5.21000	169.30079				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.42000	194.77639	5.42000	194.68757				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.34000	167.86753	5.34000	167.79133				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.34000	167.86753	5.34000	167.79133				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			5.63000	164.55524	5.63000	164.47926				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			5.25000	128.49752	5.25000	128.43940				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			3.26000	163.30598	3.26000	163.24085				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.69000	163.87932	5.69000	163.80339				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.73000	163.43048	5.73000	163.35459				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			5.22000	128.66596	5.22000	128.60788				0.00	0	
Total FRS151 SPOT										0.00	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
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.15000	170.07906	5.15000	170.00271				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.74000	5.74000	5.74000	163.24261				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 20/06/2022 Spot Bond					0.00000	15.70305				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS158 On 06/06/2023 Spot Bond					0.00000	17.40289				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS159 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	
FRS15U On 06/06/2024 Spot Bond					0.00000	19.63382				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS160 On 06/06/2025 Spot Bond					0.00000	22.05040				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 20/06/2022 Spot Bond					0.00000	14.70036				0.00	0	
Total FRS162 SPOT										0.00	0	
Total For FRS162										0.00	0	
FRS162 On 06/06/2023 Spot Bond					0.00000	16.18163				0.00	0	
Total FRS163 SPOT										0.00	0	
Total For FRS163										0.00	0	
FRS163 On 06/06/2024 Spot Bond					0.00000	18.21604				0.00	0	
Total FRS164 SPOT										0.00	0	
Total For FRS164										0.00	0	
FRS164 On 06/06/2025 Spot Bond					0.00000	20.31331				0.00	0	
Total FRS165 SPOT										0.00	0	
Total For FRS165										0.00	0	
FRS165 On 01/08/2022 Spot Bond					0.00000	13.96662				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS168 On 01/08/2022 Spot Bond					0.00000	13.93110				0.00	0	
Total FRS168 SPOT										0.00	0	
Total For FRS168										0.00	0	
FRS169 On 01/08/2021 Spot Bond					0.00000	12.76919				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS16U On 14/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	5,000,000,000	5,000,000,000
Total FRS16U SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000	5,000,000,000
Total For FRS16U									10,000,000,000,000.00	5,000,000,000	5,000,000,000	5,000,000,000
FRS170 On 01/08/2022 Spot Bond					0.00000	16.88153				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.44102				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.47823				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS173 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	
FRS174 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	
FRS175 On 26/01/2024 Spot Bond					0.00000	16.88297				0.00	0	
Total FRS175 SPOT										0.00	0	
Total For FRS175										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	16.88296				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS177 On 19/07/2024 Spot Bond					0.00000	18.93848				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS18(On 18/09/2023 Spot Bond					0.00000	101.42673				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	101.14924				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 04/10/2021 Spot Bond					0.00000	104.43442				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	108.68666				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	122.36250				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	140.00126				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	120.70439				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	26.39831				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	43.66002				0.00	0	
Total FRS195 SPOT										0.00	0	
Total For FRS195										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	100.09687				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19(On 03/08/2020 Spot Bond					0.00000	120.30346				0.00	0	
Total FRS198 SPOT										0.00	0	
Total For FRS198										0.00	0	
FRS19(On 05/08/2025 Spot Bond					0.00000	100.10899				0.00	0	
Total FRS199 SPOT										0.00	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 FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	99.98312				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	101.82744				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	99.83994				0.00	0	
Total FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS20 On 15/03/2021 Spot Bond					0.00000	100.85239				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.74363				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	104.33503				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	117.32036				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	101.91192				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS210 SPOT										0.00	0	
Total For FRS210										0.00	0	
FRS21 On 20/12/2020 Spot Bond					0.00000	208.15071				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS21 On 04/09/2020 Spot Bond					0.00000	109.76619				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS212 SPOT										0.00	0	
Total For FRS212										0.00	0	
FRS212 On 03/09/2021 Spot Bond					0.00000	108.88657				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	99.66924				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS215 SPOT										0.00	0	
Total For FRS215										0.00	0	
FRS215 On 20/02/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS216 SPOT										0.00	0	
Total For FRS216										0.00	0	
FRS216 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	
FRS36 On 07/12/2023 Spot Bond			3.36000	3.36000	3.36000	304.37417				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.25000	305.56307	3.25000	305.44145				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.97000	3.97000	3.97000	298.53780				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			3.05000	163.87391	3.05000	163.80949				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	100.23671				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			2.75000	164.68976	2.75000	164.62636				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS62 On 04/11/2026 Spot Bond					0.00000	100.12340				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.80000	95.66686	4.80000	95.62475				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.43000	69.25039	4.43000	101.08034				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.37000	4.37000	4.37000	133.48842				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.44000	4.44000	4.44000	133.07857				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.16000	4.16000	4.16000	296.74800				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX20 On 01/10/2020 Spot Bond			5.30500	102.26441	5.30500	102.24984				0.00	0	
Total FRX20 SPOT										0.00	0	
Total For FRX20										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.73500	6.73500	6.73500	104.06727				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.77500	115.79005	7.77500	115.76591				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.83500	110.90301	7.83500	110.87960				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.25500	107.13359	8.25500	107.10993				0.00	0	520,000,00
Total FRX26 SPOT										0.00	0	520,000,00
Total For FRX26										0.00	0	520,000,00
FRX27 On 07/03/2027 Spot Bond			8.02500	113.00867	8.02500	112.98451				0.00	0	
Total FRX27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.61500	111.67499	8.61500	111.64912				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.87500	101.93336	9.87500	101.90638				0.00	0	10,000,00
Total FRX30 SPOT										0.00	0	10,000,00
Total For FRX30										0.00	0	10,000,00
FRX31 On 21/02/2031 Spot Bond			10.21500	97.47727	10.21500	97.45059			408,600,000,000.00		40,000,000	50,000,00
Total FRX31 SPOT									408,600,000,000.00		40,000,000	50,000,00
Total For FRX31									408,600,000,000.00		40,000,000	50,000,00
FRX32 On 31/03/2032 Spot Bond			10.28000	102.80942	10.28000	102.78126				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.97000	69.26034	11.97000	69.23834				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS3A5L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3A5U SPOT										0.00	0	
Total For FS3A5U										0.00	0	
FS3B1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3B1U SPOT										0.00	0	
Total For FS3B1U										0.00	0	
FS3C1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3C1U SPOT										0.00	0	
Total For FS3C1U										0.00	0	
FS3D1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3D1U SPOT										0.00	0	
Total For FS3D1U										0.00	0	
FS4A4L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A4U SPOT										0.00	0	
Total For FS4A4U										0.00	0	
FS4A5L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A5U SPOT										0.00	0	
Total For FS4A5U										0.00	0	
FS4B1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.17767				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.25104				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.81487				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS6C1U 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	
FS6D1U 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	
FS6E1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6E1U SPOT										0.00	0	
Total For FS6E1U										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	101.69749				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.75949				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.79713				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.80820				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	100.69867				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	102.29001				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.38697				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH2A1U On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH2A1U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For GH2A1U									0.00	0	
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total GH31U SPOT									0.00	0	
Total For GH31U									0.00	0	
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total GH41U SPOT									0.00	0	
Total For GH41U									0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	103.77728			0.00	240,000,000	120,000,000
Total GH5A11 SPOT									0.00	240,000,000	120,000,000
Total For GH5A11									0.00	240,000,000	120,000,000
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.68387			0.00	0	
Total GH5A21 SPOT									0.00	0	
Total For GH5A21									0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	103.66238			0.00	0	
Total GH5A31 SPOT									0.00	0	
Total For GH5A31									0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	103.80012			0.00	0	
Total GH5B1 SPOT									0.00	0	
Total For GH5B1									0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	104.74614			0.00	0	
Total GH5C1 SPOT									0.00	0	
Total For GH5C1									0.00	0	
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total GRB07U SPOT									0.00	0	
Total For GRB07U									0.00	0	
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total GRB16U SPOT									0.00	0	
Total For GRB16U									0.00	0	
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total GRB17U SPOT									0.00	0	
Total For GRB17U									0.00	0	
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total GRB18U SPOT									0.00	0	
Total For GRB18U									0.00	0	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRB19U SPOT										0.00	0	
Total For GRB19U										0.00	0	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB21U SPOT										0.00	0	
Total For GRB21U										0.00	0	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB22U SPOT										0.00	0	
Total For GRB22U										0.00	0	
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB23U SPOT										0.00	0	
Total For GRB23U										0.00	0	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB24U SPOT										0.00	0	
Total For GRB24U										0.00	0	
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB25U SPOT										0.00	0	
Total For GRB25U										0.00	0	
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB27U SPOT										0.00	0	
Total For GRB27U										0.00	0	
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB28U SPOT										0.00	0	
Total For GRB28U										0.00	0	
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB29U SPOT										0.00	0	
Total For GRB29U										0.00	0	
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB30U SPOT										0.00	0	
Total For GRB30U										0.00	0	
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB31U SPOT										0.00	0	
Total For GRB31U										0.00	0	
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB32U SPOT										0.00	0	
Total For GRB32U										0.00	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
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB33U SPOT										0.00	0	
Total For GRB33U										0.00	0	
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB34U SPOT										0.00	0	
Total For GRB34U										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.42000	103.38448	4.42000	103.34010				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.68123				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.58059				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT12 On 24/06/2020 Spot Bond					0.00000	101.17493				0.00	140,000,000	70,000,000
Total GRT12 SPOT										0.00	140,000,000	70,000,000
Total For GRT12										0.00	140,000,000	70,000,000
GRT14 On 15/09/2021 Spot Bond					0.00000	102.36354				0.00	100,000,000	50,000,000
Total GRT14 SPOT										0.00	100,000,000	50,000,000
Total For GRT14										0.00	100,000,000	50,000,000
GRT16 On 17/10/2021 Spot Bond					0.00000	101.43743				0.00	1,400,000,000	700,000,000
Total GRT16 SPOT										0.00	1,400,000,000	700,000,000
Total For GRT16										0.00	1,400,000,000	700,000,000
GRT17 On 17/10/2023 Spot Bond			6.56500	111.54091	6.56500	111.52122				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.94141				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.96521				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			9.48500	101.96524	9.48500	101.93942				0.00	0	
Total GRT21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.42817				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.71618				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	102.03413				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.93561				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.90316				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.09883				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	101.44536				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.47904				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.93804				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.68006				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.97780				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.23571				0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT33 SPOT										0.00	0	500,000,00
Total For GRT33										0.00	0	500,000,00
GRT34 On 18/04/2029 Spot Bond					0.00000	97.72167				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.41994				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.95694				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.19369				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.86534				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.05801				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.85640				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	101.06717				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	101.09326				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX01U SPOT										0.00	0	
Total For GRX01U										0.00	0	
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX02U SPOT										0.00	0	
Total For GRX02U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T1 On 26/02/2023 Spot Bond					0.00000	101.68085				0.00	120,000,000	60,000,00
Total H10T1 SPOT										0.00	120,000,000	60,000,00
Total For H10T1										0.00	120,000,000	60,000,00
H10T2 On 30/09/2022 Spot Bond					0.00000	100.98866				0.00	160,000,000	80,000,00
Total H10T2 SPOT										0.00	160,000,000	80,000,00
Total For H10T2										0.00	160,000,000	80,000,00
H6T4U On 02/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H6T4U SPOT										0.00	0	
Total For H6T4U										0.00	0	
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H7T6U SPOT										0.00	0	
Total For H7T6U										0.00	0	
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	500,000,00
Total H8T2U SPOT										0.00	0	500,000,00
Total For H8T2U										0.00	0	500,000,00
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H9T1U SPOT										0.00	0	
Total For H9T1U										0.00	0	
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.57667				0.00	140,000,000	70,000,00
Total HC5T2 SPOT										0.00	140,000,000	70,000,00
Total For HC5T2										0.00	140,000,000	70,000,00
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL02U SPOT										0.00	0	
Total For HIL02U										0.00	0	
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL03U SPOT										0.00	0	
Total For HIL03U										0.00	0	
HILB06 On 11/07/2020 Spot Bond					0.00000	100.73103				0.00	0	
Total HILB06 SPOT										0.00	0	
Total For HILB06										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.73910				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.64591				0.00	0	
Total HILB08 SPOT										0.00	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
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.05835				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	101.52805				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.76628				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.58912				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C4U SPOT										0.00	0	
Total For HM1C4U										0.00	0	
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C5U SPOT										0.00	0	
Total For HM1C5U										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.43400	10.00000	105.40700				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	100.99801				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.95904				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.94799				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			4.29000	103.89808	4.29000	103.88598				0.00	0	
Total HWAY20 SPOT										0.00	0	
Total For HWAY20										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			100.00000	86.02107	100.00000	85.82820				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HWAY20/R207 SPOT										0.00	0	
Total For HWAY20/R207										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.87000	299.60932	3.87000	299.48510				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.06000	4.06000	4.06000	301.05296				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.94000	75.15067	4.94000	92.99288				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.16000	83.09381	12.16000	83.06687				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	11.61084	100.00000	11.58500				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.09000	83.00340	12.09000	82.97664				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	11.61034	100.00000	11.58451				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	100.69340				0.00	200,000,000	15,100,000,00
Total HWF11 SPOT										0.00	200,000,000	15,100,000,00
Total For HWF11										0.00	200,000,000	15,100,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.35653				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.69005				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	105.43400	10.00000	105.40700				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	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
I2025 On 31/01/2025 Spot Bond			3.84500	136.66547	3.80000	136.88016		110,167,693,620,000.00	28,652,196,000	227,656,251,00	
Total I2025 SPOT								10,167,693,620,000.00	28,652,196,000	227,656,251,00	
Total For I2025								10,167,693,620,000.00	28,652,196,000	227,656,251,00	
I2029 On 31/03/2029 Spot Bond			3.95000	100.01429	3.95000	99.97262		212,443,545,200,000.00	53,783,176,000	151,011,878,40	
Total I2029 SPOT								12,443,545,200,000.00	53,783,176,000	151,011,878,40	
Total For I2029								12,443,545,200,000.00	53,783,176,000	151,011,878,40	
I2033 On 28/02/2033 Spot Bond			4.11000	98.44571	4.11000	98.40438		136,051,346,514,000.00	33,102,517,400	92,782,124,10	
Total I2033 SPOT								16,051,346,514,000.00	33,102,517,400	92,782,124,10	
Total For I2033								16,051,346,514,000.00	33,102,517,400	92,782,124,10	
I2038 On 31/01/2038 Spot Bond			4.19500	112.79775	4.20000	112.67243		354,102,477,487,500.00	84,410,602,500	262,927,057,40	
Total I2038 SPOT								14,102,477,487,500.00	84,410,602,500	262,927,057,40	
Total For I2038								14,102,477,487,500.00	84,410,602,500	262,927,057,40	
I2046 On 31/03/2046 Spot Bond			4.20000	102.32339	4.20000	102.28006		427,678,263,180,000.00	101,828,157,900	248,561,884,00	
Total I2046 SPOT								17,678,263,180,000.00	101,828,157,900	248,561,884,00	
Total For I2046								17,678,263,180,000.00	101,828,157,900	248,561,884,00	
I2050 On 31/12/2050 Spot Bond			4.26000	104.55061	4.25000	104.70370		647,426,712,816,000.00	151,978,101,600	298,465,549,00	
Total I2050 SPOT								17,426,712,816,000.00	151,978,101,600	298,465,549,00	
Total For I2050								17,426,712,816,000.00	151,978,101,600	298,465,549,00	
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total IB105U SPOT								0.00	0		
Total For IB105U								0.00	0		
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total IB107U SPOT								0.00	0		
Total For IB107U								0.00	0		
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total IB121U SPOT								0.00	0		
Total For IB121U								0.00	0		
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total IB122U SPOT								0.00	0		
Total For IB122U								0.00	0		
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total IB125U SPOT								0.00	0		
Total For IB125U								0.00	0		
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total IB126U SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IB126U										0.00	0	
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB139U SPOT										0.00	0	
Total For IB139U										0.00	0	
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL02U SPOT										0.00	0	
Total For IBL02U										0.00	0	
IBL100 On 24/05/2020 Spot Bond					0.00000	101.75898				0.00	0	
Total IBL100 SPOT										0.00	0	
Total For IBL100										0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.38000	6.38000	6.38000	109.27823				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.64865				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.56941				0.00	0	
Total IBL104 SPOT										0.00	0	
Total For IBL104										0.00	0	
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	100.19759				0.00	0	
Total IBL106 SPOT										0.00	0	
Total For IBL106										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.82000	300.08416	3.82000	299.96016				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	101.46202				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL112 On 21/05/2020 Spot Bond					0.00000	101.77152				0.00	0	
Total IBL112 SPOT										0.00	0	
Total For IBL112										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	101.75774				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	102.08723				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.80801				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL116 On 20/06/2020 Spot Bond					0.00000	101.07687				0.00	0	
Total IBL116 SPOT										0.00	0	
Total For IBL116										0.00	0	
IBL118 On 24/07/2020 Spot Bond					0.00000	100.28039				0.00	0	
Total IBL118 SPOT										0.00	0	
Total For IBL118										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	99.89296				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	100.68810				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.08126				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.95431				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.70273				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.87403				0.00	120,000,000	60,000,00
Total IBL129 SPOT										0.00	120,000,000	60,000,00
Total For IBL129										0.00	120,000,000	60,000,00
IBL130 On 22/07/2022 Spot Bond					0.00000	100.52551				0.00	120,000,000	60,000,00
Total IBL130 SPOT										0.00	120,000,000	60,000,00
Total For IBL130										0.00	120,000,000	60,000,00
IBL131 On 07/08/2020 Spot Bond					0.00000	100.05460				0.00	0	
Total IBL131 SPOT										0.00	0	
Total For IBL131										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL132 On 12/08/2024 Spot Bond					0.00000	99.98379				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.41356				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.40255				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.81557				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	101.74199				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.36748				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.37399				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	99.95756				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	99.81366				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	99.86776				0.00	0	1,000,000,00
Total IBL142 SPOT										0.00	0	1,000,000,00
Total For IBL142										0.00	0	1,000,000,00
IBL143 On 11/03/2021 Spot Bond					0.00000	101.41090				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.40825				0.00	0	
Total IBL145 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL145										0.00	0	
IBL36 On 31/01/2022 Spot Bond			2.78000	2.78000	2.78000	164.54444				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	105.43400	10.00000	105.40700				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL50 On 02/08/2020 Spot Bond			6.20000	103.11375	6.20000	103.09648			252,960,000,000.00		40,800,000	13,600,000
Total IBL50 SPOT									252,960,000,000.00		40,800,000	13,600,000
Total For IBL50									252,960,000,000.00		40,800,000	13,600,000
IBL60 On 17/02/2024 Spot Bond			7.02500	112.90136	7.02500	112.87994				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.47132				0.00	7,500,000,000	7,500,000,000
Total IBL65 SPOT										0.00	7,500,000,000	7,500,000,000
Total For IBL65										0.00	7,500,000,000	7,500,000,000
IBL67 On 31/01/2022 Spot Bond			2.90000	164.28117	2.90000	164.21727				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL75 On 19/08/2020 Spot Bond					0.00000	100.07446				0.00	0	
Total IBL75 SPOT										0.00	0	
Total For IBL75										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	102.18807				0.00	0	3,090,000,000
Total IBL77 SPOT										0.00	0	3,090,000,000
Total For IBL77										0.00	0	3,090,000,000
IBL78 On 25/11/2022 Spot Bond			6.86500	111.91744	6.86500	111.89669				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	100.63416				0.00	60,000,000	30,000,000
Total IBL86 SPOT										0.00	60,000,000	30,000,000
Total For IBL86										0.00	60,000,000	30,000,000
IBL88 On 20/05/2021 Spot Bond			6.30500	103.69126	6.30500	103.67357				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	49.29140	100.00000	49.18170				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	101.91406				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	102.41019				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.46723				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDC01U SPOT										0.00	0	
Total For IDC01U										0.00	0	
IDC02L On 28/02/2028 Spot Bond			100.00000	11.07077	100.00000	11.04614				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			6.08500	101.41416	6.08500	101.39771				0.00	0	
Total IDC03 SPOT										0.00	0	
Total For IDC03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.68500	107.63907	8.68500	107.61393				0.00	0	882,995,40
Total IDC06 SPOT										0.00	0	882,995,40
Total For IDC06										0.00	0	882,995,40
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.25350				0.00	0	
Total IDC07 SPOT										0.00	0	
Total For IDC07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.60500	104.04027	10.60500	104.12387				0.00	0	
Total IDC08 SPOT										0.00	0	
Total For IDC08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.65074				0.00	0	
Total IDC10 SPOT										0.00	0	
Total For IDC10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG11 On 05/12/2026 Spot Bond			9.28500	112.00273	9.28500	111.97496				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.52040				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.90335				0.00	0	1,240,000,00
Total IDCG13 SPOT										0.00	0	1,240,000,00
Total For IDCG13										0.00	0	1,240,000,00
IDCG14 On 12/11/2021 Spot Bond					0.00000	99.98506				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.43395				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	97.57329				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.04737				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.43392				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.31827				0.00	0	500,000,00
Total IDCG19 SPOT										0.00	0	500,000,00
Total For IDCG19										0.00	0	500,000,00
IDCG20 On 18/12/2020 Spot Bond					0.00000	101.28755				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.33147				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.42226				0.00	0	
Total IDCG22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG22										0.00	0	
IDCG2 On 29/01/2027 Spot Bond					0.00000	100.22389				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.41422				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP1U SPOT										0.00	0	
Total For IDCP1U										0.00	0	
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.68205	100.00000	6.66727				0.00	0	
Total IDCP2U SPOT										0.00	0	
Total For IDCP2U										0.00	0	
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP3U SPOT										0.00	0	
Total For IDCP3U										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.18500	105.66681	8.18500	105.64366				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			6.12000	103.00229	6.12000	102.98533				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN289U SPOT										0.00	0	
Total For IN289U										0.00	0	
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN306U SPOT										0.00	0	
Total For IN306U										0.00	0	
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN327U SPOT										0.00	0	
Total For IN327U										0.00	0	
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN329U SPOT										0.00	0	
Total For IN329U										0.00	0	
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IN334U SPOT										0.00	0	
Total For IN334U										0.00	0	
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN342U SPOT										0.00	0	
Total For IN342U										0.00	0	
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN343U SPOT										0.00	0	
Total For IN343U										0.00	0	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN345U SPOT										0.00	0	
Total For IN345U										0.00	0	
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN347U SPOT										0.00	0	
Total For IN347U										0.00	0	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN355U SPOT										0.00	0	
Total For IN355U										0.00	0	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN367U SPOT										0.00	0	
Total For IN367U										0.00	0	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN385U SPOT										0.00	0	
Total For IN385U										0.00	0	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN395U SPOT										0.00	0	
Total For IN395U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN404U SPOT										0.00	0	
Total For IN404U										0.00	0	
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN405U SPOT										0.00	0	
Total For IN405U										0.00	0	
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN406U SPOT										0.00	0	
Total For IN406U										0.00	0	
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN407U SPOT										0.00	0	
Total For IN407U										0.00	0	
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN408U SPOT										0.00	0	
Total For IN408U										0.00	0	
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN409U SPOT										0.00	0	
Total For IN409U										0.00	0	
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN418U SPOT										0.00	0	
Total For IN418U										0.00	0	
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN419U SPOT										0.00	0	
Total For IN419U										0.00	0	
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN420U SPOT										0.00	0	
Total For IN420U										0.00	0	
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN421U SPOT										0.00	0	
Total For IN421U										0.00	0	
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN422U SPOT										0.00	0	
Total For IN422U										0.00	0	
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN425U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IN425U										0.00	0	
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN426U SPOT										0.00	0	
Total For IN426U										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	105.43400	10.00000	105.40700				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	101.75735				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.20597				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.54624				0.00	0	2,972,40
Total ING383 SPOT										0.00	0	2,972,40
Total For ING383										0.00	0	2,972,40
ING384 On 30/09/2021 Spot Bond					0.00000	89.85795				0.00	0	4,957,80
Total ING384 SPOT										0.00	0	4,957,80
Total For ING384										0.00	0	4,957,80
INLV01 On 12/08/2024 Spot Bond					0.00000	100.32766				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	101.22924				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	100.98466				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			7.56500	106.88985	7.56500	106.86806				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	98.80050				0.00	0	14,658,00

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 INLV05 SPOT										0.00	0	14,658,00
Total For INLV05										0.00	0	14,658,00
IPC30U On 30/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	400,000,00
Total IPC30U SPOT										0.00	0	400,000,00
Total For IPC30U										0.00	0	400,000,00
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.43400	10.00000	105.40700				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	101.66328				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	101.50535				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.43937				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	101.08614				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.09944				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.11273				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	101.94795				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.43484				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF23U SPOT										0.00	0	
Total For IPF23U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF24 On 05/02/2023 Spot Bond					0.00000	100.10402				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.46287				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.00002				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	99.99979				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	101.07380				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.21889				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.96607				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.50729				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPL8/JIBAR SPOT										0.00	0	
Total For IPL8/JIBAR										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.76829	2.75000	100.76073				0.00	0	
Total IV017/R212 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			7.30000	146.87980	7.30000	146.80549				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.54552				0.00	160,000,000	80,000,00
Total IV033 SPOT										0.00	160,000,000	80,000,00
Total For IV033										0.00	160,000,000	80,000,00
IV034 On 11/02/2021 Spot Bond			7.56500	106.60074	7.56500	106.57899				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.32118				0.00	20,000,000	1,010,000,00
Total IV035 SPOT										0.00	20,000,000	1,010,000,00
Total For IV035										0.00	20,000,000	1,010,000,00
IV036 On 22/07/2021 Spot Bond					0.00000	103.20238				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.44047				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			5.00000	5.00000	5.00000	158.62756				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.91879				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.38500	105.99210	8.38500	105.96843				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.38200				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.40000	8.40000	8.40000	111.66470				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.26940				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			3.70000	162.12436	3.70000	162.05781				74,000,000,000.00	20,000,000	10,000,000
Total IV045 SPOT										74,000,000,000.00	20,000,000	10,000,000
Total For IV045										74,000,000,000.00	20,000,000	10,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	102.16493				0.00	0	250,000,000
Total IV046 SPOT										0.00	0	250,000,000
Total For IV046										0.00	0	250,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	102.62315				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV100U SPOT										0.00	0	
Total For IV100U										0.00	0	
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV115U SPOT										0.00	0	
Total For IV115U										0.00	0	
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV125U SPOT										0.00	0	
Total For IV125U										0.00	0	
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV142U SPOT										0.00	0	
Total For IV142U										0.00	0	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV164U SPOT										0.00	0	
Total For IV164U										0.00	0	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV166U SPOT										0.00	0	
Total For IV166U										0.00	0	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV168U SPOT										0.00	0	
Total For IV168U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			6.00000	160.43740	6.00000	160.36174				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVA994 On 07/05/2020 Spot Bond			5.10000	5.10000	5.10000	5.10000				0.00	0	
Total IVA994 SPOT										0.00	0	
Total For IVA994										0.00	0	
IVA995 On 14/05/2020 Spot Bond			5.10000	5.10000	5.10000	99.88834				0.00	0	
Total IVA995 SPOT										0.00	0	
Total For IVA995										0.00	0	
IVA996 On 20/05/2020 Spot Bond			5.10000	5.10000	5.10000	99.80477				0.00	0	
Total IVA996 SPOT										0.00	0	
Total For IVA996										0.00	0	
IVA997 On 25/05/2020 Spot Bond			5.10000	5.10000	5.10000	99.73522				0.00	0	
Total IVA997 SPOT										0.00	0	
Total For IVA997										0.00	0	
IVA998 On 04/06/2020 Spot Bond			5.15000	5.15000	5.15000	99.59249				0.00	0	
Total IVA998 SPOT										0.00	0	
Total For IVA998										0.00	0	
IVA999 On 11/06/2020 Spot Bond			5.15000	5.15000	5.15000	99.49462				0.00	0	
Total IVA999 SPOT										0.00	0	
Total For IVA999										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	105.43400	10.00000	105.40700				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	101.00576				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.56500	100.34994	11.56500	100.31896				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC063 On 07/08/2020 Spot Bond					0.00000	100.07023				0.00	0	
Total IVC063 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC063										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.88000	110.38630	6.88000	110.36590				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.05990				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.07695				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.06559				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.79026				0.00	0	2,310,000,00
Total IVC109 SPOT										0.00	0	2,310,000,00
Total For IVC109										0.00	0	2,310,000,00
IVC110 On 19/05/2021 Spot Bond			6.53000	102.96065	6.53000	102.94247				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC111 On 19/05/2020 Spot Bond					0.00000	99.87523				0.00	0	
Total IVC111 SPOT										0.00	0	
Total For IVC111										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.50321				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2020 Spot Bond					0.00000	100.20364				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 25/07/2020 Spot Bond					0.00000	95.65456				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2020 Spot Bond					0.00000	100.26442				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	102.83446				0.00	120,000,000	60,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total IVC136 SPOT										0.00	120,000,000	60,000,000
Total For IVC136										0.00	120,000,000	60,000,000
IVC137 On 29/08/2021 Spot Bond					0.00000	101.87442				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	98.40205				0.00	180,000,000	90,000,000
Total IVC140 SPOT										0.00	180,000,000	90,000,000
Total For IVC140										0.00	180,000,000	90,000,000
IVC144 On 03/12/2021 Spot Bond					0.00000	101.69019				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	101.58084				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	101.62816				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	101.07289				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	102.40257				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	102.31904				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.73049				0.00	1,500,000,000	750,000,000
Total IVC152 SPOT										0.00	1,500,000,000	750,000,000
Total For IVC152										0.00	1,500,000,000	750,000,000
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	100.09525				0.00	100,000,000	50,000,000
Total IVC154 SPOT										0.00	100,000,000	50,000,000
Total For IVC154										0.00	100,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.32741				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.02775				0.00	180,000,000	90,000,000
Total IVC159 SPOT										0.00	180,000,000	90,000,000
Total For IVC159										0.00	180,000,000	90,000,000
IVC161 On 09/05/2020 Spot Bond					0.00000	0.00000				0.00	120,000,000	60,000,000
Total IVC161 SPOT										0.00	120,000,000	60,000,000
Total For IVC161										0.00	120,000,000	60,000,000
IVC162 On 17/05/2020 Spot Bond					0.00000	99.89007				0.00	0	
Total IVC162 SPOT										0.00	0	
Total For IVC162										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.45438				0.00	2,000,000,000	1,000,000,000
Total IVC163 SPOT										0.00	2,000,000,000	1,000,000,000
Total For IVC163										0.00	2,000,000,000	1,000,000,000
IVC165 On 20/09/2020 Spot Bond					0.00000	101.07335				0.00	180,000,000	90,000,000
Total IVC165 SPOT										0.00	180,000,000	90,000,000
Total For IVC165										0.00	180,000,000	90,000,000
IVC167 On 23/03/2021 Spot Bond					0.00000	101.02566				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.81344				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC68U SPOT										0.00	0	
Total For IVC68U										0.00	0	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC80U SPOT										0.00	0	
Total For IVC80U										0.00	0	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC84U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC84U										0.00	0	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC85U SPOT										0.00	0	
Total For IVC85U										0.00	0	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC91U SPOT										0.00	0	
Total For IVC91U										0.00	0	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC95U SPOT										0.00	0	
Total For IVC95U										0.00	0	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC96U SPOT										0.00	0	
Total For IVC96U										0.00	0	
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC99U SPOT										0.00	0	
Total For IVC99U										0.00	0	
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF80U SPOT										0.00	0	
Total For IVF80U										0.00	0	
IVZ001 On 18/06/2020 Spot Bond			5.15000	5.15000	5.15000	99.39695				0.00	0	
Total IVZ001 SPOT										0.00	0	
Total For IVZ001										0.00	0	
IVZ002 On 09/07/2020 Spot Bond			5.20000	5.20000	5.20000	99.09646				0.00	0	
Total IVZ002 SPOT										0.00	0	
Total For IVZ002										0.00	0	
IVZ003 On 06/08/2020 Spot Bond			5.20000	5.20000	5.20000	98.70627				0.00	0	
Total IVZ003 SPOT										0.00	0	
Total For IVZ003										0.00	0	
IVZ004 On 16/07/2020 Spot Bond			5.20000	5.20000	5.20000	98.99862				0.00	0	
Total IVZ004 SPOT										0.00	0	
Total For IVZ004										0.00	0	
IVZ005 On 30/07/2020 Spot Bond			5.20000	5.20000	5.20000	98.80353				0.00	0	
Total IVZ005 SPOT										0.00	0	
Total For IVZ005										0.00	0	
IVZ006 On 13/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			836,000,000,000,000.00	28,360,000,000	31,100,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVZ006 SPOT										16,000,000,000,000.00	28,360,000,000	31,100,000,000
Total For IVZ006										16,000,000,000,000.00	28,360,000,000	31,100,000,000
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	101.37325				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	101.05422				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			9.86500	100.91883	9.86500	100.89228				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP009 On 24/05/2020 Spot Bond					0.00000	101.87463				0.00	0	
Total KAP009 SPOT										0.00	0	
Total For KAP009										0.00	0	
KAP010 On 15/09/2020 Spot Bond					0.00000	101.53758				0.00	0	
Total KAP010 SPOT										0.00	0	
Total For KAP010										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.75048				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	98.59457				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.37114				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.71296				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	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
KAP016 On 29/04/2022 Spot Bond					0.00000	99.66172				0.00	160,000,000	80,000,000
Total KAP016 SPOT										0.00	160,000,000	80,000,000
Total For KAP016										0.00	160,000,000	80,000,000
KAP11 On 24/10/2022 Spot Bond					0.00000	100.99952				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KSB009 On 05/08/2020 Spot Bond					0.00000	100.68499				0.00	0	
Total KSB009 SPOT										0.00	0	
Total For KSB009										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.27500	122.83696	9.27500	122.80669				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	98.17811				0.00	0	1,000,000,000
Total LBK15 SPOT										0.00	0	1,000,000,000
Total For LBK15										0.00	0	1,000,000,000
LBK18 On 22/03/2022 Spot Bond					0.00000	103.80244				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.56500	111.27890	6.56500	111.25926				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	101.41666				0.00	0	
Total LBK22 SPOT										0.00	0	
Total For LBK22										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	98.59346				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			7.42500	111.50051	7.42500	111.47830				0.00	0	4,808,716,700
Total LBK24 SPOT										0.00	0	4,808,716,700
Total For LBK24										0.00	0	4,808,716,700
LBK26 On 23/03/2021 Spot Bond					0.00000	101.31820				0.00	0	
Total LBK26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	102.33716				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.00500	92.63595	12.00500	92.60629				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			11.36500	99.97181	11.36500	99.94162			29,549,000,000,000.00	2,600,000,000	1,300,000,000	
Total LBK29 SPOT									29,549,000,000,000.00	2,600,000,000	1,300,000,000	
Total For LBK29									29,549,000,000,000.00	2,600,000,000	1,300,000,000	
LBK30 On 20/09/2021 Spot Bond					0.00000	98.98046				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	95.25216				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.04935				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	101.10512				0.00	13,655,900,000	13,655,900,000
Total LBK33 SPOT										0.00	13,655,900,000	13,655,900,000
Total For LBK33										0.00	13,655,900,000	13,655,900,000
LBK35 On 26/03/2024 Spot Bond					0.00000	101.36255				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK36 On 25/06/2020 Spot Bond					0.00000	101.01645				0.00	0	
Total LBK36 SPOT										0.00	0	
Total For LBK36										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	101.10559				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	89.83802				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LBK39 On 23/03/2025 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 LBK39U SPOT										0.00	0	
Total For LBK39U										0.00	0	
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LBK40U SPOT										0.00	0	
Total For LBK40U										0.00	0	
LGL04 On 14/08/2020 Spot Bond			6.01500	102.98715	6.01500	102.97044				0.00	0	
Total LGL04 SPOT										0.00	0	
Total For LGL04										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	103.38736				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.91500	108.18582	6.91500	108.16572				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	102.77110				0.00	1,020,000,000	510,000,00
Total LGL07 SPOT										0.00	1,020,000,000	510,000,00
Total For LGL07										0.00	1,020,000,000	510,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	102.16053				0.00	0	190,000,00
Total LGL08 SPOT										0.00	0	190,000,00
Total For LGL08										0.00	0	190,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	101.70604				0.00	0	500,000,00
Total LGL09 SPOT										0.00	0	500,000,00
Total For LGL09										0.00	0	500,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.47351				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC15U SPOT										0.00	0	
Total For LHC15U										0.00	0	
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC16U SPOT										0.00	0	
Total For LHC16U										0.00	0	
LHC17L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC17U SPOT										0.00	0	
Total For LHC17U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LHL26 On 13/11/2020 Spot Bond					0.00000	99.94453				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	99.95221				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.94451				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	101.91856				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.26405				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	102.25551				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	102.29707				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.86047				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.85559				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.85193				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ18 On 14/05/2020 Spot Bond					0.00000	99.53675				0.00	0	
Total MAQ186 SPOT										0.00	0	
Total For MAQ186										0.00	0	
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MBC28U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBC28U										0.00	0	
MBF05 On 28/08/2020 Spot Bond					0.00000	101.77790				0.00	100,000,000	1,050,000,00
Total MBF057 SPOT										0.00	100,000,000	1,050,000,00
Total For MBF057										0.00	100,000,000	1,050,000,00
MBF05 On 21/05/2021 Spot Bond					0.00000	99.53740				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	99.48556				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2020 Spot Bond					0.00000	101.40783				0.00	0	
Total MBF062 SPOT										0.00	0	
Total For MBF062										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.52426				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2020 Spot Bond					0.00000	100.92466				0.00	0	
Total MBF064 SPOT										0.00	0	
Total For MBF064										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.43485				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 26/05/2020 Spot Bond					0.00000	101.68011				0.00	0	
Total MBP037 SPOT										0.00	0	
Total For MBP037										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.11488				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	101.91408				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.73793				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.68298				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.21636				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.21846				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.98500				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.99719				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	101.22270				0.00	100,000,000	1,050,000,00
Total MBP046 SPOT										0.00	100,000,000	1,050,000,00
Total For MBP046										0.00	100,000,000	1,050,000,00
MBP04: On 26/02/2024 Spot Bond					0.00000	101.66977				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.98502				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.99722				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	101.68962				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.41489				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MIIL03 On 28/08/2023 Spot Bond					0.00000	119.68247				0.00	0	
Total MIIL03 SPOT										0.00	0	
Total For MIIL03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 17/03/2021 Spot Bond			6.11500	104.73154	6.11500	104.71440				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.86950				0.00	0	
Total MMIG03 SPOT										0.00	0	
Total For MMIG03										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			10.74500	10.74500	10.74500	104.91128				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.96500	110.65483	6.96500	110.63402				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	99.64669				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	98.14768				0.00	0	1,000,000,00
Total MMIG07 SPOT										0.00	0	1,000,000,00
Total For MMIG07										0.00	0	1,000,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	99.10030				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.81500	106.22917	8.81500	106.20413				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MQB00 On 28/08/2023 Spot Bond					0.00000	119.81027				0.00	0	
Total MQB003 SPOT										0.00	0	
Total For MQB003										0.00	0	
MTN06 On 13/07/2020 Spot Bond					0.00000	100.86893				0.00	940,000,000	770,000,00
Total MTN06 SPOT										0.00	940,000,000	770,000,00
Total For MTN06										0.00	940,000,000	770,000,00
MTN07 On 13/07/2022 Spot Bond					0.00000	102.10893				0.00	260,000,000	130,000,00
Total MTN07 SPOT										0.00	260,000,000	130,000,00
Total For MTN07										0.00	260,000,000	130,000,00
MTN08 On 11/10/2020 Spot Bond					0.00000	100.99798				0.00	0	
Total MTN08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.63133				0.00	700,000,000	350,000,00
Total MTN09 SPOT										0.00	700,000,000	350,000,00
Total For MTN09										0.00	700,000,000	350,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	100.57253				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	102.12986				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	102.28337				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.75544				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	99.99999				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.71145				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.75461				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	100.12647				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.56223				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.35460				0.00	0	10,000,00

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 MTN20 SPOT										0.00	0	10,000,00
Total For MTN20										0.00	0	10,000,00
MTNC2 On 10/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total MTNC20 SPOT										0.00	0	
Total For MTNC20										0.00	0	
MTNC2 On 07/09/2020 Spot Bond					0.00000	101.44215				0.00	0	
Total MTNC21 SPOT										0.00	0	
Total For MTNC21										0.00	0	
MTNC2 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		3,000,000,000,000.00			30,000,000	30,000,00
Total MTNC22 SPOT								3,000,000,000,000.00			30,000,000	30,000,00
Total For MTNC22								3,000,000,000,000.00			30,000,000	30,000,00
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA1U SPOT										0.00	0	
Total For MWA1U										0.00	0	
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA2U SPOT										0.00	0	
Total For MWA2U										0.00	0	
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA3U SPOT										0.00	0	
Total For MWA3U										0.00	0	
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA4U SPOT										0.00	0	
Total For MWA4U										0.00	0	
MWAR(On 22/02/2021 Spot Bond					0.00000	101.86816				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	101.84718				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.84718				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	
Total N4A211 SPOT										0.00	0	
Total For N4A211										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N6C26 On 21/09/2020 Spot Bond					0.00000	101.19307				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	101.22297				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	101.21091				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.45040				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	102.50131				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.10234				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.30967				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.48573				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.64748				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.85500	103.04470	6.85500	103.02562				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM02 On 29/06/2020 Spot Bond			5.66500	104.02255	5.66500	104.00653				0.00	0	
Total NAM02 SPOT										0.00	0	
Total For NAM02										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.96500	111.56790	6.96500	111.54691				0.00	0	
Total NAM03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.71500	106.53381	9.71500	106.50604				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	99.64448				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.36131				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.18895				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.21568				0.00	40,000,000	20,000,000
Total NBG04G SPOT										0.00	40,000,000	20,000,000
Total For NBG04G										0.00	40,000,000	20,000,000
NBG05 On 25/10/2024 Spot Bond					0.00000	100.22023				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			6.08000	105.55983	6.08000	105.54246				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.19500	104.81326	5.19500	104.79865				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	101.35420	9.38000	101.32896				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.76500	111.32232	6.76500	111.30219				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.58000	107.49176	5.58000	107.47559				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.83000	107.03930	5.83000	107.02241				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			8.11500	107.45083	8.11500	107.42736				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			8.31500	108.08276	8.31500	108.05870				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK18/ On 01/06/2020 Spot Bond			6.09500	104.28173	6.09500	104.26438				0.00	0	
Total NBK18A SPOT										0.00	0	
Total For NBK18A										0.00	0	
NBK19/ On 01/06/2022 Spot Bond			6.36000	110.51116	6.36000	110.49226				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			8.31500	114.17970	8.31500	114.15429				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20I On 25/06/2021 Spot Bond					0.00000	101.38305				0.00	20,000,000	10,000,00
Total NBK20B SPOT										0.00	20,000,000	10,000,00
Total For NBK20B										0.00	20,000,000	10,000,00
NBK21/ On 21/07/2027 Spot Bond			9.24500	110.40271	9.24500	110.37529			184,900,000,000.00	0.00	20,000,000	30,000,00
Total NBK21A SPOT									184,900,000,000.00		20,000,000	30,000,00
Total For NBK21A									184,900,000,000.00		20,000,000	30,000,00
NBK22/ On 19/11/2022 Spot Bond			6.34500	113.38657	6.34500	113.36711				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			9.00500	112.31543	9.00500	112.28825				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.98500	115.74816	8.98500	115.72021				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	99.99987				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK25/ On 17/02/2023 Spot Bond			6.66500	6.66500	6.66500	112.39027				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	99.51151				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	18.60334	100.00000	18.56240				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	101.56244				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			9.29500	108.44011	9.29500	108.41333				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			6.30500	113.39297	6.30500	113.37362				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	102.23199				0.00	680,000,000	680,000,000
Total NBK28B SPOT										0.00	680,000,000	680,000,000
Total For NBK28B										0.00	680,000,000	680,000,000
NBK29/ On 31/07/2026 Spot Bond			9.11500	109.38003	9.11500	109.35325				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			6.30000	113.07865	6.30000	113.05938				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	102.23776				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			6.61500	108.66443	6.61500	108.64522				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.39185				0.00	80,000,000	40,000,000
Total NBK31B SPOT										0.00	80,000,000	40,000,000

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 NBK31B										0.00	80,000,000	40,000,000
NBK34I On 10/05/2021 Spot Bond					0.00000	100.48224				0.00	30,000,000	30,000,000
Total NBK34B SPOT										0.00	30,000,000	30,000,000
Total For NBK34B										0.00	30,000,000	30,000,000
NBK35I On 10/05/2023 Spot Bond					0.00000	100.00007				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	101.69070				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	100.35862				0.00	540,000,000	270,000,000
Total NBK38B SPOT										0.00	540,000,000	270,000,000
Total For NBK38B										0.00	540,000,000	270,000,000
NBK4 On 28/10/2024 Spot Bond			10.51000	10.51000	10.51000	64.00803				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	103.73913				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	102.57862				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	102.59333				0.00	18,750,000,000	9,375,000,000
Total NBK43B SPOT										0.00	18,750,000,000	9,375,000,000
Total For NBK43B										0.00	18,750,000,000	9,375,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	100.12805				0.00	160,000,000	80,000,000
Total NBK44B SPOT										0.00	160,000,000	80,000,000
Total For NBK44B										0.00	160,000,000	80,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	100.70324				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	101.04279				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	100.22319				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.10034				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	98.59899				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	98.81951				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.89278				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.62168				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.48679				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.86040				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.11116				0.00	0	200,000,00
Total NBKB55 SPOT										0.00	0	200,000,00
Total For NBKB55										0.00	0	200,000,00
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.11378				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.27498				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.35681				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.38723				0.00	1,160,000,000	2,550,000,000
Total NBKB59 SPOT										0.00	1,160,000,000	2,550,000,000
Total For NBKB59										0.00	1,160,000,000	2,550,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.95800				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.63930				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.19695				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			9.68000	104.60201	9.68000	104.57513				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.18990				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.71500	103.92927	9.71500	103.90248				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.19695				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.20812				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.22222				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.18186				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN94 SPOT										0.00	0	
Total For NCLN94										0.00	0	
NDAL0 On 18/02/2021 Spot Bond					0.00000	99.89565				0.00	0	
Total NDAL01 SPOT										0.00	0	
Total For NDAL01										0.00	0	
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED01U SPOT										0.00	0	
Total For NED01U										0.00	0	
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED02U SPOT										0.00	0	
Total For NED02U										0.00	0	
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED03U SPOT										0.00	0	
Total For NED03U										0.00	0	
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED04U SPOT										0.00	0	
Total For NED04U										0.00	0	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED05U SPOT										0.00	0	
Total For NED05U										0.00	0	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED06U SPOT										0.00	0	
Total For NED06U										0.00	0	
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED07U SPOT										0.00	0	
Total For NED07U										0.00	0	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED08U SPOT										0.00	0	
Total For NED08U										0.00	0	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED09U SPOT										0.00	0	
Total For NED09U										0.00	0	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED10U SPOT										0.00	0	
Total For NED10U										0.00	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
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED11U SPOT										0.00	0	
Total For NED11U										0.00	0	
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED12U SPOT										0.00	0	
Total For NED12U										0.00	0	
NED19 On 01/07/2020 Spot Bond					0.00000	101.48185				0.00	0	
Total NED19 SPOT										0.00	0	
Total For NED19										0.00	0	
NED20 On 01/07/2020 Spot Bond			5.86500	104.80299	5.86500	104.78629				0.00	0	3,030,000.00
Total NED20 SPOT										0.00	0	3,030,000.00
Total For NED20										0.00	0	3,030,000.00
NEDT1. On 21/05/2021 Spot Bond					0.00000	106.22437				0.00	20,000,000	30,000.00
Total NEDT1A SPOT										0.00	20,000,000	30,000.00
Total For NEDT1A										0.00	20,000,000	30,000.00
NEDT1 On 26/11/2021 Spot Bond					0.00000	106.09766				0.00	0	207,341.20
Total NEDT1B SPOT										0.00	0	207,341.20
Total For NEDT1B										0.00	0	207,341.20
NET53 On 17/04/2021 Spot Bond					0.00000	100.66210				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.69765				0.00	20,000,000	10,000.00
Total NGL01 SPOT										0.00	20,000,000	10,000.00
Total For NGL01										0.00	20,000,000	10,000.00
NGL02 On 15/03/2022 Spot Bond					0.00000	101.61982				0.00	20,000,000	10,000.00
Total NGL02 SPOT										0.00	20,000,000	10,000.00
Total For NGL02										0.00	20,000,000	10,000.00
NGL03 On 26/05/2022 Spot Bond					0.00000	102.20205				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	100.25418				0.00	0	3,165,100.00
Total NGL04 SPOT										0.00	0	3,165,100.00
Total For NGL04										0.00	0	3,165,100.00
NGL05 On 26/07/2023 Spot Bond					0.00000	97.68681				0.00	0	500,000.00
Total NGL05 SPOT										0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NGL05										0.00	0	500,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	102.93668				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.87365				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	107.50897				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	98.06558				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	94.89696				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	96.99057				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	98.44946				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	105.43400	10.00000	105.40700				0.00	0	
Total NHM001/JIBAR SPOT										0.00	0	
Total For NHM001/JIBAR										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	100.00000	13.50000	99.96411				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	99.88390				0.00	2,890,700,200	2,890,700,200
Total NHM006 SPOT										0.00	2,890,700,200	2,890,700,200
Total For NHM006										0.00	2,890,700,200	2,890,700,200
NHM00 On 16/04/2022 Spot Bond					0.00000	100.58403				0.00	5,881,400,400	5,881,400,400
Total NHM007 SPOT										0.00	5,881,400,400	5,881,400,400
Total For NHM007										0.00	5,881,400,400	5,881,400,400
NHM00 On 26/04/2022 Spot Bond					0.00000	100.30880				0.00	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 NHM009 SPOT									0.00	0	
Total For NHM009									0.00	0	
NHM01 On 24/05/2020 Spot Bond					0.00000	101.96923			0.00	6,940,000,000	3,500,000,000
Total NHM010 SPOT									0.00	6,940,000,000	3,500,000,000
Total For NHM010									0.00	6,940,000,000	3,500,000,000
NHM01 On 24/05/2022 Spot Bond					0.00000	102.25308			0.00	54,800,000,000	27,700,000,000
Total NHM011 SPOT									0.00	54,800,000,000	27,700,000,000
Total For NHM011									0.00	54,800,000,000	27,700,000,000
NHM01 On 13/06/2022 Spot Bond					0.00000	101.81193			0.00	6,953,000,000	6,953,000,000
Total NHM012 SPOT									0.00	6,953,000,000	6,953,000,000
Total For NHM012									0.00	6,953,000,000	6,953,000,000
NHM01 On 09/09/2020 Spot Bond					0.00000	101.65463			0.00	0	0
Total NHM013 SPOT									0.00	0	
Total For NHM013									0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	99.83480			0.00	20,000,000	30,000,000
Total NHM014 SPOT									0.00	20,000,000	30,000,000
Total For NHM014									0.00	20,000,000	30,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	101.73977			0.00	0	0
Total NHM015 SPOT									0.00	0	
Total For NHM015									0.00	0	
NHM01 On 11/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000,000.00	108,000,000,000	55,000,000,000
Total NHM016 SPOT									10,000,000,000,000.00	108,000,000,000	55,000,000,000
Total For NHM016									10,000,000,000,000.00	108,000,000,000	55,000,000,000
NI202 On 07/12/2033 Spot Bond			5.11000	5.11000	5.11000	200.92783			0.00	0	0
Total NI202 SPOT									0.00	0	
Total For NI202									0.00	0	
NI210 On 31/03/2028 Spot Bond			4.71000	4.71000	4.71000	175.25297			0.00	0	0
Total NI210 SPOT									0.00	0	
Total For NI210									0.00	0	
NI25 On 31/01/2025 Spot Bond			4.55500	4.55500	4.55500	132.40836			0.00	0	0
Total NI25 SPOT									0.00	0	
Total For NI25									0.00	0	
NI29 On 31/03/2029 Spot Bond			4.79000	4.79000	4.79000	93.51849			95,800,000,000.00	20,000,000	40,000,000
Total NI29 SPOT									95,800,000,000.00	20,000,000	40,000,000
Total For NI29									95,800,000,000.00	20,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			5.10000	5.10000	5.10000	99.71248				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.66000	4.66000	4.66000	131.79982				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			5.05000	5.05000	5.05000	129.56740				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.85000	4.85000	4.85000	173.56259				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			5.56000	165.34785	5.56000	165.27183				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.06500	100.22638	5.06500	100.18154				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NMP20 On 24/07/2020 Spot Bond			5.41000	103.55454	5.41000	103.53936				0.00	0	
Total NMP20N SPOT										0.00	0	
Total For NMP20N										0.00	0	
NN010 On 01/10/2020 Spot Bond					0.00000	100.86966				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	101.01832				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	100.77952				0.00	0	
Total NN013 SPOT										0.00	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 NN013										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.74407				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN015 On 20/09/2020 Spot Bond					0.00000	100.97703				0.00	0	
Total NN015 SPOT										0.00	0	
Total For NN015										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	99.72593				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.39720				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	116.84006				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	97.35080				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	99.62954				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	
NN028U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN028U SPOT										0.00	0	
Total For NN028U										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.86624				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	95.93623				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.01175				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	89.66006				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	96.15613				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.86816				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	97.55700				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	98.63406				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.52693				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.57590				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN08 On 28/05/2020 Spot Bond					0.00000	100.31620				0.00	0	
Total NN08 SPOT										0.00	0	
Total For NN08										0.00	0	
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN09U SPOT										0.00	0	
Total For NN09U										0.00	0	
NNF01(On 19/01/2021 Spot Bond					0.00000	109.57304				0.00	0	
Total NNF010 SPOT										0.00	0	
Total For NNF010										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	76.50200				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF03 On 01/08/2022 Spot Bond					0.00000	76.50200				0.00	0	4,000,000,00
Total NNF03 SPOT										0.00	0	4,000,000,00
Total For NNF03										0.00	0	4,000,000,00
NNF04 On 05/08/2024 Spot Bond					0.00000	107.88794				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.68998				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF07 On 20/09/2020 Spot Bond					0.00000	119.03686				0.00	0	
Total NNF07 SPOT										0.00	0	
Total For NNF07										0.00	0	
NNF08 On 22/09/2020 Spot Bond					0.00000	118.88781				0.00	0	
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NNF09 On 03/06/2020 Spot Bond					0.00000	85.64045				0.00	0	
Total NNF09 SPOT										0.00	0	
Total For NNF09										0.00	0	
NQ1A1 On 22/05/2020 Spot Bond			7.04500	7.04500	7.04500	102.39135				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.78900				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.83459				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.83677				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.76301				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2020 Spot Bond			6.24000	6.24000	6.24000	102.46606				0.00	0	
Total NQ1B10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.83046				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.92093				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.86825				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2020 Spot Bond			6.44000	6.44000	6.44000	102.50980				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.92094				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2020 Spot Bond					0.00000	102.13131				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.01500	112.06732	7.01500	112.04632				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			3.95000	190.58642	3.95000	190.50698				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.91500	118.73139	9.91500	118.70001		649,998,646,500.00		65,557,100	9,849,10	
Total NRA028 SPOT								649,998,646,500.00		65,557,100	9,849,10	
Total For NRA028								649,998,646,500.00		65,557,100	9,849,10	
NRA02 On 30/11/2028 Spot Bond			100.00000	17.70291	100.00000	17.66373				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NSN97U SPOT										0.00	0	
Total For NSN97U										0.00	0	
NTC19 On 27/07/2020 Spot Bond					0.00000	100.42765				0.00	60,000,000	30,000,00

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 NTC19 SPOT										0.00	60,000,000	30,000,000
Total For NTC19										0.00	60,000,000	30,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	100.31317				0.00	0	
Total NTC20 SPOT										0.00	0	
Total For NTC20										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.98893				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.25851				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.59474				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	101.31754				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.72797				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.60026				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.44377				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.45512				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	101.30819				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OMI01 On 22/11/2022 Spot Bond					0.00000	101.33159				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.66500	107.77119	6.66500	107.75200				0.00	0	1,500,000.00
Total OML06 SPOT										0.00	0	1,500,000.00
Total For OML06										0.00	0	1,500,000.00
OML07 On 19/03/2025 Spot Bond			10.18500	104.47142	10.18500	104.44323				0.00	0	1,500,000.00
Total OML07 SPOT										0.00	0	1,500,000.00
Total For OML07										0.00	0	1,500,000.00
OML08 On 14/09/2020 Spot Bond					0.00000	101.95300				0.00	0	
Total OML08 SPOT										0.00	0	
Total For OML08										0.00	0	
OML09 On 14/09/2022 Spot Bond			6.96500	110.08958	6.96500	110.06909				0.00	0	1,000,000.00
Total OML09 SPOT										0.00	0	1,000,000.00
Total For OML09										0.00	0	1,000,000.00
OML10 On 14/09/2025 Spot Bond			9.73500	108.39373	9.73500	108.36573				0.00	0	920,000.00
Total OML10 SPOT										0.00	0	920,000.00
Total For OML10										0.00	0	920,000.00
OML11 On 11/06/2024 Spot Bond					0.00000	98.41208				0.00	0	500,000.00
Total OML11 SPOT										0.00	0	500,000.00
Total For OML11										0.00	0	500,000.00
PBAJ1U 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	
PBAV1U 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	
PBBJ1U 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	
PBDJ1U 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	
PBGJ1U On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBGJ1U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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 PBL1U SPOT										0.00	0	
Total For PBL1U										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	101.53601				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.56128				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	105.43400	10.00000	105.40700				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM38 On 12/06/2020 Spot Bond					0.00000	101.52369				0.00	0	
Total PMM38 SPOT										0.00	0	
Total For PMM38										0.00	0	
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PMM46U SPOT										0.00	0	
Total For PMM46U										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.76965				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.82161				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.06218				0.00	160,000,000	80,000,000
Total PMM54 SPOT										0.00	160,000,000	80,000,000
Total For PMM54										0.00	160,000,000	80,000,000
PMM55 On 28/08/2021 Spot Bond					0.00000	101.73816				0.00	40,000,000	20,000,000
Total PMM55 SPOT										0.00	40,000,000	20,000,000
Total For PMM55										0.00	40,000,000	20,000,000
PRE2A On 20/02/2022 Spot Bond					0.00000	101.83029				0.00	0	
Total PRE2A2 SPOT										0.00	0	
Total For PRE2A2										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.90775				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	102.06265				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	102.08478				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	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
PRE2D On 20/02/2022 Spot Bond					0.00000	102.10691				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.78000	117.93577	7.93500	117.05759			407,122,026,394,000.00	3,522,766,327,300	1,871,324,685,70	
Total R186 SPOT									17,122,026,394,000.00	522,766,327,300	371,324,685,70	
Total For R186									17,122,026,394,000.00	522,766,327,300	371,324,685,70	
R197 On 07/12/2023 Spot Bond			2.75000	310.47037	2.75000	310.35099			77,286,337,425,000.00	28,104,122,700	108,909,525,40	
Total R197 SPOT									77,286,337,425,000.00	28,104,122,700	108,909,525,40	
Total For R197									77,286,337,425,000.00	28,104,122,700	108,909,525,40	
R202 On 07/12/2033 Spot Bond			4.10500	223.01697	4.11000	222.80659			239,389,380,690,500.00	58,316,536,100	208,423,507,30	
Total R202 SPOT									19,389,380,690,500.00	58,316,536,100	208,423,507,30	
Total For R202									19,389,380,690,500.00	58,316,536,100	208,423,507,30	
R2023 On 28/02/2023 Spot Bond			5.28000	107.88949	5.36500	107.64711			481,762,941,392,000.00	848,818,738,900	350,648,686,50	
Total R2023 SPOT									11,762,941,392,000.00	848,818,738,900	350,648,686,50	
Total For R2023									11,762,941,392,000.00	848,818,738,900	350,648,686,50	
R2030 On 31/01/2030 Spot Bond			9.75500	91.35594	9.75500	91.33204			891,963,815,657,500.00	2,859,247,956,500	1,147,542,542,10	
Total R2030 SPOT									11,963,815,657,500.00	859,247,956,500	147,542,542,10	
Total For R2030									11,963,815,657,500.00	859,247,956,500	147,542,542,10	
R2032 On 31/03/2032 Spot Bond			10.38000	86.57179	10.38000	86.54784			373,559,906,284,000.00	1,384,736,021,800	338,281,939,20	
Total R2032 SPOT									3,559,906,284,000.00	384,736,021,800	338,281,939,20	
Total For R2032									3,559,906,284,000.00	384,736,021,800	338,281,939,20	
R2035 On 28/02/2035 Spot Bond			11.01500	86.29259	11.01500	86.26758			603,194,183,726,000.00	962,614,088,400	550,329,416,20	
Total R2035 SPOT									13,194,183,726,000.00	962,614,088,400	550,329,416,20	
Total For R2035									13,194,183,726,000.00	962,614,088,400	550,329,416,20	
R2037 On 31/01/2037 Spot Bond			11.22500	81.98684	11.22500	81.96224			448,319,871,380,000.00	1,376,242,304,800	178,514,673,00	
Total R2037 SPOT									18,319,871,380,000.00	376,242,304,800	178,514,673,00	
Total For R2037									18,319,871,380,000.00	376,242,304,800	178,514,673,00	
R2040 On 31/01/2040 Spot Bond			11.38000	83.93541	11.38000	83.90989			298,509,912,628,000.00	465,598,410,600	560,871,855,70	
Total R2040 SPOT									18,509,912,628,000.00	465,598,410,600	560,871,855,70	
Total For R2040									18,509,912,628,000.00	465,598,410,600	560,871,855,70	
R2044 On 31/01/2044 Spot Bond			11.45000	80.52215	11.45000	80.49752			407,483,797,110,000.00	559,605,571,800	319,402,704,20	
Total R2044 SPOT									17,483,797,110,000.00	559,605,571,800	319,402,704,20	
Total For R2044									17,483,797,110,000.00	559,605,571,800	319,402,704,20	
R2048 On 28/02/2048 Spot Bond			11.44500	79.24061	11.44500	79.21678			710,795,019,912,000.00	848,474,881,600	2,819,619,365,00	
Total R2048 SPOT									10,795,019,912,000.00	848,474,881,600	319,619,365,00	

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 R2048									10,795,019,912,000.00	848,474,881,600	319,619,365,00
R208 On 31/03/2021 Spot Bond			3.90000	103.22527	3.95000	103.17026			798,913,000,000,000.00	717,670,000,000	662,433,700,00
Total R208 SPOT									18,913,000,000,000.00	717,670,000,000	662,433,700,00
Total For R208									18,913,000,000,000.00	717,670,000,000	662,433,700,00
R209 On 31/03/2036 Spot Bond			10.70000	67.05493	11.01000	65.32806			534,593,141,830,000.00	1,264,915,246,900	1,079,086,747,50
Total R209 SPOT									14,593,141,830,000.00	264,915,246,900	179,086,747,50
Total For R209									14,593,141,830,000.00	264,915,246,900	179,086,747,50
R210 On 31/03/2028 Spot Bond			4.00000	184.19731	4.00000	184.12029			31,388,944,400,000.00	7,847,236,100	138,357,752,50
Total R210 SPOT									11,388,944,400,000.00	7,847,236,100	138,357,752,50
Total For R210									11,388,944,400,000.00	7,847,236,100	138,357,752,50
R212 On 31/01/2022 Spot Bond			2.28000	165.97868	2.25000	165.99973			221,466,750,744,000.00	97,134,539,800	164,081,944,10
Total R212 SPOT									11,466,750,744,000.00	97,134,539,800	164,081,944,10
Total For R212									11,466,750,744,000.00	97,134,539,800	164,081,944,10
R213 On 28/02/2031 Spot Bond			9.85000	82.68873	10.10500	81.22645			674,743,117,145,000.00	1,083,730,265,700	578,669,439,30
Total R213 SPOT									14,743,117,145,000.00	883,730,265,700	578,669,439,30
Total For R213									14,743,117,145,000.00	883,730,265,700	578,669,439,30
R214 On 28/02/2041 Spot Bond			11.27000	63.28092	11.27000	63.26217			629,496,241,404,000.00	499,511,645,200	883,740,777,40
Total R214 SPOT									19,496,241,404,000.00	499,511,645,200	383,740,777,40
Total For R214									19,496,241,404,000.00	499,511,645,200	383,740,777,40
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC001U SPOT									0.00	0	
Total For RC001U									0.00	0	
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC002U SPOT									0.00	0	
Total For RC002U									0.00	0	
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC003U SPOT									0.00	0	
Total For RC003U									0.00	0	
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC004U SPOT									0.00	0	
Total For RC004U									0.00	0	
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC005U SPOT									0.00	0	
Total For RC005U									0.00	0	
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RC006U SPOT										0.00	0	
Total For RC006U										0.00	0	
RC007\On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC007U SPOT										0.00	0	
Total For RC007U										0.00	0	
RC008\On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC008U SPOT										0.00	0	
Total For RC008U										0.00	0	
RC009\On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC009U SPOT										0.00	0	
Total For RC009U										0.00	0	
RC010\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC010U SPOT										0.00	0	
Total For RC010U										0.00	0	
RC011\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC011U SPOT										0.00	0	
Total For RC011U										0.00	0	
RC017\On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC017U SPOT										0.00	0	
Total For RC017U										0.00	0	
RC018\On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC018U SPOT										0.00	0	
Total For RC018U										0.00	0	
RC019\On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC019U SPOT										0.00	0	
Total For RC019U										0.00	0	
RC020\On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC020U SPOT										0.00	0	
Total For RC020U										0.00	0	
RC021\On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC021U SPOT										0.00	0	
Total For RC021U										0.00	0	
RDF02\On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF02U SPOT										0.00	0	
Total For RDF02U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF06U SPOT										0.00	0	
Total For RDF06U										0.00	0	
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF07U SPOT										0.00	0	
Total For RDF07U										0.00	0	
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF08U SPOT										0.00	0	
Total For RDF08U										0.00	0	
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF09U SPOT										0.00	0	
Total For RDF09U										0.00	0	
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF10U SPOT										0.00	0	
Total For RDF10U										0.00	0	
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF11U SPOT										0.00	0	
Total For RDF11U										0.00	0	
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF12U SPOT										0.00	0	
Total For RDF12U										0.00	0	
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF13U SPOT										0.00	0	
Total For RDF13U										0.00	0	
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF14U SPOT										0.00	0	
Total For RDF14U										0.00	0	
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF15U SPOT										0.00	0	
Total For RDF15U										0.00	0	
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF16U SPOT										0.00	0	
Total For RDF16U										0.00	0	
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF17U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDF17U										0.00	0	
RDF181 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	
RDF191 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	
RDF261 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	
RDF271 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	101.94375				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.72686				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.78008				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	102.57318				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.46655				0.00	100,000,000	50,000,00
Total RDFB13 SPOT										0.00	100,000,000	50,000,00
Total For RDFB13										0.00	100,000,000	50,000,00
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.24716				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.94212				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.09978				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.06641				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.18809				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.88935				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.07951				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.11274				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.98827				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.91713				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.00904				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.92557				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC4 On 04/06/2020 Spot Bond					0.00000	101.55671				0.00	0	
Total RDFC48 SPOT										0.00	0	
Total For RDFC48										0.00	0	
RDFC4 On 29/07/2020 Spot Bond					0.00000	100.19641				0.00	0	
Total RDFC49 SPOT										0.00	0	
Total For RDFC49										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFC5 On 16/11/2020 Spot Bond					0.00000	99.89953				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
REB17U On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total REB17U SPOT										0.00	0	
Total For REB17U										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.96415				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED20 On 05/07/2020 Spot Bond					0.00000	101.31939				0.00	0	
Total RED205 SPOT										0.00	0	
Total For RED205										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.85423				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	102.24291				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	104.75228				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	105.79103				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.73906				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.82587				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RED80 On 06/04/2021 Spot Bond					0.00000	101.22533				0.00	0	
Total RED801 SPOT										0.00	0	
Total For RED801										0.00	0	
RED90 On 28/07/2022 Spot Bond					0.00000	103.22446				0.00	0	
Total RED901 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED901										0.00	0	
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES04U SPOT										0.00	0	
Total For RES04U										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	102.18082				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES38 On 01/08/2020 Spot Bond					0.00000	100.10580				0.00	0	
Total RES38 SPOT										0.00	0	
Total For RES38										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.72444				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.77183				0.00	0	1,000,000,00
Total RES41 SPOT										0.00	0	1,000,000,00
Total For RES41										0.00	0	1,000,000,00
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES42U SPOT										0.00	0	
Total For RES42U										0.00	0	
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES44U SPOT										0.00	0	
Total For RES44U										0.00	0	
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES46U SPOT										0.00	0	
Total For RES46U										0.00	0	
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES47U SPOT										0.00	0	
Total For RES47U										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			6.15500	104.00699	6.15500	103.98976				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.01500	111.76849	7.01500	111.74743				0.00	0	179,077,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total RW23 SPOT										0.00	0	179,077,90
Total For RW23										0.00	0	179,077,90
RW28 On 10/12/2028 Spot Bond			11.97500	95.17045	11.97500	95.14021				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.43400	10.00000	105.40700				0.00	0	
Total SBK12/R157 SPOT										0.00	0	
Total For SBK12/R157										0.00	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	100.40286				0.00	80,000,000	1,155,000,00
Total SBK18 SPOT										0.00	80,000,000	1,155,000,00
Total For SBK18										0.00	80,000,000	1,155,000,00
SBK22 On 28/05/2020 Spot Bond					0.00000	102.16847				0.00	100,000,000	50,000,00
Total SBK22 SPOT										0.00	100,000,000	50,000,00
Total For SBK22										0.00	100,000,000	50,000,00
SBK23 On 28/05/2022 Spot Bond			6.63500	114.53519	6.63500	114.51465			265,400,000,000.00		40,000,000	2,050,000,00
Total SBK23 SPOT									265,400,000,000.00		40,000,000	2,050,000,00
Total For SBK23									265,400,000,000.00		40,000,000	2,050,000,00
SBK24 On 19/10/2020 Spot Bond					0.00000	100.69427				0.00	0	
Total SBK24 SPOT										0.00	0	
Total For SBK24										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	100.77584				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			6.43500	105.85689	6.43500	105.83857				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.18231				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.63191				0.00	0	30,000,00
Total SBS18 SPOT										0.00	0	30,000,00
Total For SBS18										0.00	0	30,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS19 On 23/06/2021 Spot Bond			5.51500	108.88700	5.51500	108.87081				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.85500	110.27354	7.85500	110.25020				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.63456				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.69000	113.57126	6.69000	113.55073				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.97500	104.86330	7.97500	104.84078				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.43500	111.14084	8.43500	111.11575				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.93500	113.18386	6.93500	113.16289				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.19500	110.04151	7.19500	110.02014				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.56000	103.68217	9.56000	103.65557				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			5.70000	104.04906	5.70000	104.03300				0.00	0	580,000,00
Total SBS4 SPOT										0.00	0	580,000,00
Total For SBS4										0.00	0	580,000,00
SBS40 On 12/11/2020 Spot Bond					0.00000	100.32240				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.11500	108.83577	6.11500	108.81777				0.00	0	
Total SBS41 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.55000	113.70068	7.55000	113.67753				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.54500	112.40955	8.54500	112.38372				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.36581				0.00	60,000,000	2,150,000,00
Total SBS45 SPOT										0.00	60,000,000	2,150,000,00
Total For SBS45										0.00	60,000,000	2,150,000,00
SBS46 On 15/02/2023 Spot Bond			6.18000	113.71363	6.18000	113.69463				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.05183				0.00	500,000,000	800,000,00
Total SBS47 SPOT										0.00	500,000,000	800,000,00
Total For SBS47										0.00	500,000,000	800,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	100.20113				0.00	100,000,000	50,000,00
Total SBS49 SPOT										0.00	100,000,000	50,000,00
Total For SBS49										0.00	100,000,000	50,000,00
SBS50 On 31/01/2022 Spot Bond			5.70000	108.70252	5.70000	108.68574				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.58500	6.58500	6.58500	113.07413				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	99.57596				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	101.69928				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS54 On 12/06/2020 Spot Bond					0.00000	101.51301				0.00	0	
Total SBS54 SPOT										0.00	0	
Total For SBS54										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.46656				0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS55 SPOT										0.00	0	500,000,00
Total For SBS55										0.00	0	500,000,00
SBS56 On 12/06/2022 Spot Bond			5.91000	109.58911	5.91000	109.57167				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.86007				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	101.67584				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS59 On 09/10/2020 Spot Bond					0.00000	100.92882				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.26277				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	99.52583				0.00	0	1,000,000,00
Total SBS62 SPOT										0.00	0	1,000,000,00
Total For SBS62										0.00	0	1,000,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	100.05971				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	98.15446				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	98.36209				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.08785				0.00	220,000,000	610,000,00
Total SBS66 SPOT										0.00	220,000,000	610,000,00
Total For SBS66										0.00	220,000,000	610,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	99.71194				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS68 On 21/11/2024 Spot Bond					0.00000	98.52368				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.70775				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.88000	299.51446	3.88000	299.39020				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.24000	5.24000	5.24000	198.28129				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.26844				0.00	0	21,182,30
Total SBT101 SPOT										0.00	0	21,182,30
Total For SBT101										0.00	0	21,182,30
SBT102 On 30/09/2022 Spot Bond					0.00000	101.38538				0.00	270,000,000	277,795,90
Total SBT102 SPOT										0.00	270,000,000	277,795,90
Total For SBT102										0.00	270,000,000	277,795,90
SBT103 On 31/03/2024 Spot Bond					0.00000	97.15532				0.00	300,000,000	300,000,00
Total SBT103 SPOT										0.00	300,000,000	300,000,00
Total For SBT103										0.00	300,000,000	300,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	99.31940				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	97.83258				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.46500	113.57663	7.46500	113.55389				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.49313				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	93.87461				0.00	0	
Total SBT206 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT206										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	100.98362				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.99274				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.89908				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	105.43400	10.00000	105.40700				0.00	0	
Total SHS11U/JIBAR SPOT										0.00	0	
Total For SHS11U/JIBAR										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.77986				0.00	60,000,000	30,000,00
Total SLI4 SPOT										0.00	60,000,000	30,000,00
Total For SLI4										0.00	60,000,000	30,000,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.93272				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	99.92777				0.00	60,000,000	30,000,00
Total SLRA3 SPOT										0.00	60,000,000	30,000,00
Total For SLRA3										0.00	60,000,000	30,000,00
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.93523				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.25467				0.00	140,000,000	70,000,00
Total SLRA5 SPOT										0.00	140,000,000	70,000,00
Total For SLRA5										0.00	140,000,000	70,000,00
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.93000				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	99.92973				0.00	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
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.92926				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.93474				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.92001				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	99.92504				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.92275				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	98.89066				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.62633				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.29500	112.52401	7.29500	112.50198			36,475,000,000.00	5,000,000,000	6,050,000,000	
Total SNT03 SPOT									36,475,000,000.00	5,000,000,000	6,050,000,000	
Total For SNT03									36,475,000,000.00	5,000,000,000	6,050,000,000	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.31104			0.00	60,000,000	30,000,000	
Total SNT04 SPOT									0.00	60,000,000	30,000,000	
Total For SNT04									0.00	60,000,000	30,000,000	
SOLB0 On 12/08/2022 Spot Bond					0.00000	91.13944			0.00	0	0	
Total SOLB01 SPOT									0.00	0	0	
Total For SOLB01									0.00	0	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	102.18211			0.00	0	0	
Total SPDA10 SPOT									0.00	0	0	
Total For SPDA10									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.91982				0.00	100,000,000	50,000,000
Total SPDA11 SPOT										0.00	100,000,000	50,000,000
Total For SPDA11										0.00	100,000,000	50,000,000
SPDA1 On 21/08/2022 Spot Bond					0.00000	102.75542				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.80798				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.89075				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.10079				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.42717				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	101.49184				0.00	100,000,000	100,000,000
Total SPG006 SPOT										0.00	100,000,000	100,000,000
Total For SPG006										0.00	100,000,000	100,000,000
SPG00 On 18/06/2024 Spot Bond					0.00000	101.38278				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.51093				0.00	500,000,000	500,000,000
Total SPG008 SPOT										0.00	500,000,000	500,000,000
Total For SPG008										0.00	500,000,000	500,000,000
SPG00 On 15/10/2024 Spot Bond					0.00000	100.57153				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	100.22641				0.00	0	
Total SPGC01 SPOT										0.00	0	
Total For SPGC01										0.00	0	
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS039U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SS039U										0.00	0	
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS044U SPOT										0.00	0	
Total For SS044U										0.00	0	
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS046U SPOT										0.00	0	
Total For SS046U										0.00	0	
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS051U SPOT										0.00	0	
Total For SS051U										0.00	0	
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS052U SPOT										0.00	0	
Total For SS052U										0.00	0	
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS053U SPOT										0.00	0	
Total For SS053U										0.00	0	
SS054L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			402,500,000,000.00	4,025,000,000	4,025,000,000	
Total SS054U SPOT									12,500,000,000,000.00	4,025,000,000	4,025,000,000	
Total For SS054U									12,500,000,000,000.00	4,025,000,000	4,025,000,000	
SS055L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			210,000,000,000,000.00	2,100,000,000	2,100,000,000	
Total SS055U SPOT									10,000,000,000,000.00	2,100,000,000	2,100,000,000	
Total For SS055U									10,000,000,000,000.00	2,100,000,000	2,100,000,000	
SSN00L On 31/03/2021 Spot Bond			6.03000	101.37748	6.03000	101.36103			0.00	0	0	
Total SSN004 SPOT									0.00	0	0	
Total For SSN004									0.00	0	0	
SSN00L On 31/03/2021 Spot Bond			6.03000	101.37748	6.03000	101.36103			0.00	0	0	
Total SSN005 SPOT									0.00	0	0	
Total For SSN005									0.00	0	0	
SSN01L On 31/01/2025 Spot Bond			5.21500	5.21500	5.21500	128.63599			0.00	0	0	
Total SSN011 SPOT									0.00	0	0	
Total For SSN011									0.00	0	0	
SSN01L On 21/12/2026 Spot Bond			9.43500	109.23210	9.43500	109.20459			0.00	0	0	
Total SSN017 SPOT									0.00	0	0	
Total For SSN017									0.00	0	0	
SSN02L On 28/02/2031 Spot Bond			11.97500	71.66163	11.97500	71.63910			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	97.65074				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN029 On 02/06/2020 Spot Bond					0.00000	101.75430				0.00	0	
Total SSN034 SPOT										0.00	0	
Total For SSN034										0.00	0	
SSN034 On 17/11/2020 Spot Bond					0.00000	99.88154				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN035 On 01/06/2021 Spot Bond					0.00000	101.85161				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.75392				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN038 On 13/10/2023 Spot Bond					0.00000	100.73172				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			6.76500	109.88202	6.76500	109.86205				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			4.90000	102.47475	4.90000	102.42935				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	98.44127				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.21547				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.76589				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05(On 08/12/2023 Spot Bond			3.78000	3.78000	3.78000	300.34083				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/09/2020 Spot Bond					0.00000	100.98773				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN05(On 26/10/2020 Spot Bond					0.00000	100.28694				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	100.24027				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	100.12295				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05(On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN05(On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 05/10/2022 Spot Bond					0.00000	100.80079				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/03/2028 Spot Bond			5.22000	5.22000	5.22000	169.18414				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06(On 31/01/2025 Spot Bond			4.60000	4.60000	4.60000	132.14716				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.10000	5.10000	5.10000	99.71248			306,000,000,000.00	60,000,000	30,000,000	
Total SSN063 SPOT									306,000,000,000.00	60,000,000	30,000,000	
Total For SSN063									306,000,000,000.00	60,000,000	30,000,000	
SSN06(On 31/03/2029 Spot Bond			4.79000	4.79000	4.79000	93.51849				0.00	0	
Total SSN064 SPOT										0.00	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 SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.18000	5.18000	5.18000	169.65133				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN066 SPOT										0.00	0	
Total For SSN066										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.78568				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.76377				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	101.70992				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.45607				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.43478				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	101.39434				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.74123				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	76.86900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08(On 16/08/2020 Spot Bond					0.00000	102.94183				0.00	0	
Total SSN080 SPOT										0.00	0	
Total For SSN080										0.00	0	
SSN08(On 27/08/2024 Spot Bond					0.00000	101.83166				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08(On 12/09/2025 Spot Bond					0.00000	101.60017				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08(On 05/11/2023 Spot Bond					0.00000	100.10727				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08(On 07/12/2033 Spot Bond			4.98500	4.98500	4.98500	203.51380				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08(On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08(On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08(On 21/12/2026 Spot Bond					0.00000	99.76065				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09(On 31/01/2030 Spot Bond					0.00000	100.18678				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09(On 31/01/2030 Spot Bond					0.00000	100.18356				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09(On 28/05/2025 Spot Bond					0.00000	101.34382				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09 On 28/02/2027 Spot Bond					0.00000	100.97830				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.10034				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.95500	101.20443	8.95500	101.18020				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T13A11 On 21/08/2020 Spot Bond					0.00000	102.27665				0.00	0	
Total T13A11 SPOT										0.00	0	
Total For T13A11										0.00	0	
T13A12 On 21/08/2020 Spot Bond			5.91000	103.52203	5.91000	103.50554				0.00	0	
Total T13A12 SPOT										0.00	0	
Total For T13A12										0.00	0	
T13A15 On 21/08/2020 Spot Bond					0.00000	101.91258				0.00	0	1,200,000,00
Total T13A15 SPOT										0.00	0	1,200,000,00
Total For T13A15										0.00	0	1,200,000,00
T13A16 On 21/08/2020 Spot Bond			6.01000	103.43483	6.01000	103.41809				0.00	0	
Total T13A16 SPOT										0.00	0	
Total For T13A16										0.00	0	
T13A19 On 21/08/2020 Spot Bond					0.00000	101.89985				0.00	0	
Total T13A19 SPOT										0.00	0	
Total For T13A19										0.00	0	
T13A20 On 21/08/2020 Spot Bond			5.96000	103.16854	5.96000	103.15196				0.00	0	
Total T13A20 SPOT										0.00	0	
Total For T13A20										0.00	0	
T13A21 On 21/08/2020 Spot Bond					0.00000	101.80794				0.00	60,000,000	30,000,00
Total T13A21 SPOT										0.00	60,000,000	30,000,00
Total For T13A21										0.00	60,000,000	30,000,00
T14A11 On 21/11/2021 Spot Bond					0.00000	101.87787				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	105.18524	8.55000	105.16104				0.00	0	
Total T14A12 SPOT										0.00	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
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	101.51625				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	101.68986				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2020 Spot Bond					0.00000	101.68884				0.00	0	
Total T16OM1 SPOT										0.00	0	
Total For T16OM1										0.00	0	
TFS13€ On 06/07/2020 Spot Bond					0.00000	101.00085				0.00	0	
Total TFS136 SPOT										0.00	0	
Total For TFS136										0.00	0	
TFS14€ On 28/10/2021 Spot Bond					0.00000	100.29679				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.72319				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	100.78467				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.41994				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.18229				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	101.64113				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.93645				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.07831				0.00	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
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	101.04484				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.76153				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	99.89764				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	101.07337				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	98.97300				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.61565				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.64593				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	100.25739				0.00	200,000,000	200,000,000
Total TFS163 SPOT										0.00	200,000,000	200,000,000
Total For TFS163										0.00	200,000,000	200,000,000
TFS164 On 22/10/2024 Spot Bond					0.00000	100.31194				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH13A3 On 21/08/2020 Spot Bond					0.00000	101.91929				0.00	0	1,000,000,000
Total TH13A3 SPOT										0.00	0	1,000,000,000
Total For TH13A3										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	Open Interest
TH13A On 21/08/2020 Spot Bond			6.33000	102.85834	6.33000	102.84082				0.00	0	
Total TH13A4 SPOT										0.00	0	
Total For TH13A4										0.00	0	
TH13A On 21/08/2020 Spot Bond					0.00000	102.05708				0.00	0	
Total TH13A7 SPOT										0.00	0	
Total For TH13A7										0.00	0	
TH13A On 21/08/2020 Spot Bond			6.00000	103.10321	6.00000	103.08653				0.00	0	
Total TH13A8 SPOT										0.00	0	
Total For TH13A8										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	101.97637				0.00	0	
Total TH13B1 SPOT										0.00	0	
Total For TH13B1										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	101.97856				0.00	0	
Total TH13B2 SPOT										0.00	0	
Total For TH13B2										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	102.04195				0.00	0	
Total TH13B3 SPOT										0.00	0	
Total For TH13B3										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	101.98897				0.00	0	
Total TH13B4 SPOT										0.00	0	
Total For TH13B4										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	101.96981				0.00	0	
Total TH13B5 SPOT										0.00	0	
Total For TH13B5										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	102.12939				0.00	0	
Total TH13C1 SPOT										0.00	0	
Total For TH13C1										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	102.14687				0.00	0	
Total TH13C2 SPOT										0.00	0	
Total For TH13C2										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	102.15124				0.00	0	
Total TH13C3 SPOT										0.00	0	
Total For TH13C3										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	102.19495				0.00	0	
Total TH13C4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH13C4										0.00	0	
TH13C: On 21/08/2020 Spot Bond					0.00000	102.24959				0.00	0	
Total TH13C5 SPOT										0.00	0	
Total For TH13C5										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	102.85033				0.00	0	
Total TH13D1 SPOT										0.00	0	
Total For TH13D1										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	102.85033				0.00	0	
Total TH13D2 SPOT										0.00	0	
Total For TH13D2										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	102.91584				0.00	0	
Total TH13D3 SPOT										0.00	0	
Total For TH13D3										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	102.88309				0.00	0	
Total TH13D4 SPOT										0.00	0	
Total For TH13D4										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	102.89400				0.00	0	
Total TH13D5 SPOT										0.00	0	
Total For TH13D5										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	101.90847				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A: On 21/11/2021 Spot Bond			5.76000	111.04243	5.76000	111.02510				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	102.85780				0.00	100,000,000	50,000,000
Total TH14A7 SPOT										0.00	100,000,000	50,000,000
Total For TH14A7										0.00	100,000,000	50,000,000
TH14A: On 21/11/2021 Spot Bond			5.92000	109.37192	5.92000	109.35439				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	102.04177				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	102.26704				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.94999				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	102.87494				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	102.97829				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	102.08110				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.80610				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	104.59623				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	104.12019				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	101.82803				0.00	40,000,000	20,000,000
Total TH15A1 SPOT										0.00	40,000,000	20,000,000
Total For TH15A1										0.00	40,000,000	20,000,000
TH15A: On 21/11/2022 Spot Bond					0.00000	101.83974				0.00	0	1,000,000,000
Total TH15A2 SPOT										0.00	0	1,000,000,000
Total For TH15A2										0.00	0	1,000,000,000
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.63407				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	101.92542				0.00	40,000,000	20,000,000
Total TH15A4 SPOT										0.00	40,000,000	20,000,000
Total For TH15A4										0.00	40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A: On 21/11/2022 Spot Bond					0.00000	101.68663				0.00	0	889,500,00
Total TH15A5 SPOT										0.00	0	889,500,00
Total For TH15A5										0.00	0	889,500,00
TH15A: On 21/11/2020 Spot Bond					0.00000	101.78167				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.80361				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.90417				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	102.35377				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	102.45196				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	102.00690				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	102.67404				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.95445				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	104.32799				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	103.09522				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.41986				0.00	0	
Total TH15D3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.77080				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.81235				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	101.86748	8.49000	101.84421				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.86482				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.93259				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	102.40238				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	105.43400	10.00000	105.40700				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	101.61333				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	101.63984				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.53500	106.95591	6.53500	106.93723				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.79500	108.16965	7.79500	108.14718				0.00	0	17,292,000.00

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 TL25 SPOT										0.00	0	17,292,000,00
Total For TL25										0.00	0	17,292,000,00
TL26 On 25/11/2024 Spot Bond					0.00000	102.83555				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.32665				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.01500	101.48720	9.01500	101.46276				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.31209				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.50773				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.54319				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.99997				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TLC09 On 17/09/2020 Spot Bond					0.00000	101.28279				0.00	0	
Total TLC09 SPOT										0.00	0	
Total For TLC09										0.00	0	
TN20 On 17/09/2020 Spot Bond			4.46500	103.62739	4.46500	103.61491				0.00	0	9,900,000,00
Total TN20 SPOT										0.00	0	9,900,000,00
Total For TN20										0.00	0	9,900,000,00
TN20/R On 17/09/2020 Spot Bond			100.00000	77.92343	100.00000	77.76569				0.00	0	
Total TN20/R208 SPOT										0.00	0	
Total For TN20/R208										0.00	0	
TN21U On 13/05/2021 Spot Bond			100.00000	49.61157	100.00000	49.50117				0.00	0	
Total TN21U SPOT										0.00	0	
Total For TN21U										0.00	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
TN23 On 06/11/2023 Spot Bond			7.24500	110.94775	7.24500	110.92630			30,493,960,843,500.00	4,208,966,300	17,316,441,50
Total TN23 SPOT									10,493,960,843,500.00	4,208,966,300	17,316,441,50
Total For TN23									10,493,960,843,500.00	4,208,966,300	17,316,441,50
TN23/R On 06/11/2023 Spot Bond			100.00000	16.23389	100.00000	16.19817			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.48500	102.20005	9.48500	102.17404			141,844,708,232,500.00	14,954,634,500	31,258,478,40
Total TN25 SPOT									11,844,708,232,500.00	14,954,634,500	31,258,478,40
Total For TN25									11,844,708,232,500.00	14,954,634,500	31,258,478,40
TN25/R On 19/08/2025 Spot Bond			100.00000	12.68832	100.00000	12.66009			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.73500	95.57748	9.73500	95.55253			42,824,813,080,500.00	4,399,056,300	7,196,970,30
Total TN27 SPOT									12,824,813,080,500.00	4,399,056,300	7,196,970,30
Total For TN27									12,824,813,080,500.00	4,399,056,300	7,196,970,30
TN27/R On 14/11/2027 Spot Bond			100.00000	9.06755	100.00000	9.04737			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.30500	96.07128	11.30500	96.04241			0.00	0	1,500,000,00
Total TN30 SPOT									0.00	0	1,500,000,00
Total For TN30									0.00	0	1,500,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.37069	8.00000	118.34532			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			13.02000	84.83812	13.02000	84.80889			0.00	0	2,900,000,00
Total TN40 SPOT									0.00	0	2,900,000,00
Total For TN40									0.00	0	2,900,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.94858	10.75000	100.91971			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total TNF25U SPOT									0.00	0	
Total For TNF25U									0.00	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.43400	10.00000	105.40700			0.00	0	
Total TPDA01/JIBAR SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TPDA01/JIBAR									0.00	0	
TPDA0: On 30/11/2020 Spot Bond			6.77500	105.72386	6.77500	105.70452			268,290,000,000.00	39,600,000	13,200,000
Total TPDA08 SPOT									268,290,000,000.00	39,600,000	13,200,000
Total For TPDA08									268,290,000,000.00	39,600,000	13,200,000
TRA2A: On 14/12/2020 Spot Bond			6.26000	105.89806	6.26000	105.88023			0.00	0	
Total TRA2A3 SPOT									0.00	0	
Total For TRA2A3									0.00	0	
TRA2A: On 14/12/2020 Spot Bond			6.06000	6.06000	6.06000	106.01703			0.00	0	
Total TRA2A6 SPOT									0.00	0	
Total For TRA2A6									0.00	0	
TRA2B: On 14/12/2020 Spot Bond					0.00000	101.54124			0.00	0	
Total TRA2B1 SPOT									0.00	0	
Total For TRA2B1									0.00	0	
TRA2B: On 14/12/2020 Spot Bond					0.00000	101.57923			0.00	0	
Total TRA2B2 SPOT									0.00	0	
Total For TRA2B2									0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	102.60796			0.00	0	
Total TRA2C1 SPOT									0.00	0	
Total For TRA2C1									0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.79942			0.00	0	
Total TRA2C2 SPOT									0.00	0	
Total For TRA2C2									0.00	0	
TRA2D: On 14/12/2020 Spot Bond					0.00000	102.19352			0.00	0	
Total TRA2D1 SPOT									0.00	0	
Total For TRA2D1									0.00	0	
TRA2D: On 14/12/2020 Spot Bond					0.00000	102.19352			0.00	0	
Total TRA2D2 SPOT									0.00	0	
Total For TRA2D2									0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	99.95311			0.00	20,000,000	10,000,000
Total TRA3A2 SPOT									0.00	20,000,000	10,000,000
Total For TRA3A2									0.00	20,000,000	10,000,000
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.93521			0.00	0	1,500,000,000
Total TRA3A3 SPOT									0.00	0	1,500,000,000
Total For TRA3A3									0.00	0	1,500,000,000
TRA3A: On 14/11/2022 Spot Bond			6.47500	105.77407	6.47500	105.75555			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	99.95352				0.00	20,000,000	10,000,00
Total TRA3A6 SPOT										0.00	20,000,000	10,000,00
Total For TRA3A6										0.00	20,000,000	10,000,00
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.93584				0.00	0	200,000,00
Total TRA3A7 SPOT										0.00	0	200,000,00
Total For TRA3A7										0.00	0	200,000,00
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.93965				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.94137				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.25773				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.72936				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.76500	110.14299	6.76500	109.05022				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond					0.00000	100.66621				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.70919				0.00	280,000,000	140,000,00
Total TRA4A6 SPOT										0.00	280,000,000	140,000,00
Total For TRA4A6										0.00	280,000,000	140,000,00
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.72936				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.67094	8.62000	100.64773				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4B On 13/04/2024 Spot Bond					0.00000	100.80555				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.80555				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ11U SPOT										0.00	0	
Total For TRQ11U										0.00	0	
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ12U SPOT										0.00	0	
Total For TRQ12U										0.00	0	
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ13U SPOT										0.00	0	
Total For TRQ13U										0.00	0	
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ14U SPOT										0.00	0	
Total For TRQ14U										0.00	0	
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSE03U SPOT										0.00	0	
Total For TSE03U										0.00	0	
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG01U SPOT										0.00	0	
Total For TSG01U										0.00	0	
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG02U SPOT										0.00	0	
Total For TSG02U										0.00	0	
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG03U SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSG05U										0.00	0	
TSG06I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG06U SPOT										0.00	0	
Total For TSG06U										0.00	0	
TSG07I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG07U SPOT										0.00	0	
Total For TSG07U										0.00	0	
TSG08I On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG08U SPOT										0.00	0	
Total For TSG08U										0.00	0	
TSP23I On 07/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP232 SPOT										0.00	0	
Total For TSP232										0.00	0	
TSP23J On 09/07/2020 Spot Bond					0.00000	98.79958				0.00	0	
Total TSP233 SPOT										0.00	0	
Total For TSP233										0.00	0	
TSP23K On 13/08/2020 Spot Bond					0.00000	103.56894				0.00	0	
Total TSP235 SPOT										0.00	0	
Total For TSP235										0.00	0	
TSP23L On 08/10/2020 Spot Bond					0.00000	96.99052				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP23M On 14/05/2020 Spot Bond					0.00000	99.94015				0.00	0	
Total TSP239 SPOT										0.00	0	
Total For TSP239										0.00	0	
TSP24N On 12/11/2020 Spot Bond					0.00000	96.24784				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24O On 11/06/2020 Spot Bond					0.00000	99.43413				0.00	0	
Total TSP241 SPOT										0.00	0	
Total For TSP241										0.00	0	
TSP24P On 10/09/2020 Spot Bond					0.00000	97.69771				0.00	0	
Total TSP242 SPOT										0.00	0	
Total For TSP242										0.00	0	
TSP24Q On 04/03/2021 Spot Bond					0.00000	94.39786				0.00	80,000,000	240,000,000

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 TSP243 SPOT										0.00	80,000,000	240,000,00
Total For TSP243										0.00	80,000,000	240,000,00
TSP244 On 18/03/2021 Spot Bond					0.00000	94.27997				0.00	80,000,000	40,000,00
Total TSP244 SPOT										0.00	80,000,000	40,000,00
Total For TSP244										0.00	80,000,000	40,000,00
TSP245 On 08/04/2021 Spot Bond					0.00000	94.14144				0.00	0	1,100,000,00
Total TSP245 SPOT										0.00	0	1,100,000,00
Total For TSP245										0.00	0	1,100,000,00
TSP246 On 22/10/2020 Spot Bond					0.00000	97.37184				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	94.58452				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.21243				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.26487				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.23183				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.35833				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC32 On 13/05/2020 Spot Bond					0.00000	101.69201				0.00	0	
Total TWC329 SPOT										0.00	0	
Total For TWC329										0.00	0	
TWC33 On 19/05/2020 Spot Bond					0.00000	101.47502				0.00	0	
Total TWC330 SPOT										0.00	0	
Total For TWC330										0.00	0	
TWC33 On 27/05/2020 Spot Bond					0.00000	101.39160				0.00	0	
Total TWC331 SPOT										0.00	0	
Total For TWC331										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC33 On 04/06/2020 Spot Bond					0.00000	101.29442				0.00	0	
Total TWC332 SPOT										0.00	0	
Total For TWC332										0.00	0	
TWC33 On 10/07/2020 Spot Bond					0.00000	100.53918				0.00	0	
Total TWC333 SPOT										0.00	0	
Total For TWC333										0.00	0	
TWC33 On 20/07/2020 Spot Bond					0.00000	100.29803				0.00	0	
Total TWC334 SPOT										0.00	0	
Total For TWC334										0.00	0	
TWC33 On 27/07/2020 Spot Bond					0.00000	100.24182				0.00	0	
Total TWC335 SPOT										0.00	0	
Total For TWC335										0.00	0	
TWC33 On 30/07/2020 Spot Bond					0.00000	100.17037				0.00	0	
Total TWC336 SPOT										0.00	0	
Total For TWC336										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.72500	105.11605	6.72500	105.09715				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.08500	107.23507	10.08500	107.20640				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA1U SPOT										0.00	0	
Total For VCJA1U										0.00	0	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA2U SPOT										0.00	0	
Total For VCJA2U										0.00	0	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA3U SPOT										0.00	0	
Total For VCJA3U										0.00	0	
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA4U SPOT										0.00	0	
Total For VCJA4U										0.00	0	
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA5U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VCJA5U										0.00	0	
VCJA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA6U SPOT										0.00	0	
Total For VCJA6U										0.00	0	
VCJA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA7U SPOT										0.00	0	
Total For VCJA7U										0.00	0	
VCJA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA8U SPOT										0.00	0	
Total For VCJA8U										0.00	0	
VCJA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA9U SPOT										0.00	0	
Total For VCJA9U										0.00	0	
VCJB1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB1U SPOT										0.00	0	
Total For VCJB1U										0.00	0	
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB2U SPOT										0.00	0	
Total For VCJB2U										0.00	0	
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB3U SPOT										0.00	0	
Total For VCJB3U										0.00	0	
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB4U SPOT										0.00	0	
Total For VCJB4U										0.00	0	
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB5U SPOT										0.00	0	
Total For VCJB5U										0.00	0	
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB6U SPOT										0.00	0	
Total For VCJB6U										0.00	0	
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB7U SPOT										0.00	0	
Total For VCJB7U										0.00	0	
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VJB08U SPOT										0.00	0	
Total For VJB08U										0.00	0	
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB09U SPOT										0.00	0	
Total For VJB09U										0.00	0	
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB10U SPOT										0.00	0	
Total For VJB10U										0.00	0	
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB11U SPOT										0.00	0	
Total For VJB11U										0.00	0	
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB12U SPOT										0.00	0	
Total For VJB12U										0.00	0	
VKE07 On 08/06/2020 Spot Bond					0.00000	101.55359				0.00	0	
Total VKE07 SPOT										0.00	0	
Total For VKE07										0.00	0	
VKE09 On 08/07/2020 Spot Bond					0.00000	100.90262				0.00	0	
Total VKE09 SPOT										0.00	0	
Total For VKE09										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.37823				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.37964				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.40413				0.00	100,000,000	50,000,000
Total VKE12 SPOT										0.00	100,000,000	50,000,000
Total For VKE12										0.00	100,000,000	50,000,000
VKE13 On 27/08/2021 Spot Bond					0.00000	101.81368				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.88748				0.00	0	400,000,000
Total VKE14 SPOT										0.00	0	400,000,000
Total For VKE14										0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VKE15 On 14/02/2023 Spot Bond					0.00000	99.95422				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.95253				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA03U SPOT										0.00	0	
Total For VPA03U										0.00	0	
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA04U SPOT										0.00	0	
Total For VPA04U										0.00	0	
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA05U SPOT										0.00	0	
Total For VPA05U										0.00	0	
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA06U SPOT										0.00	0	
Total For VPA06U										0.00	0	
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA07U SPOT										0.00	0	
Total For VPA07U										0.00	0	
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA08U SPOT										0.00	0	
Total For VPA08U										0.00	0	
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA09U SPOT										0.00	0	
Total For VPA09U										0.00	0	
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA10U SPOT										0.00	0	
Total For VPA10U										0.00	0	
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA11U SPOT										0.00	0	
Total For VPA11U										0.00	0	
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA12U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VPA12U										0.00	0	
VPB03 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB03U SPOT										0.00	0	
Total For VPB03U										0.00	0	
VPB04 On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB04U SPOT										0.00	0	
Total For VPB04U										0.00	0	
VPB05 On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB05U SPOT										0.00	0	
Total For VPB05U										0.00	0	
VPB06 On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB06U SPOT										0.00	0	
Total For VPB06U										0.00	0	
VPB07 On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB07U SPOT										0.00	0	
Total For VPB07U										0.00	0	
VPB08 On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB08U SPOT										0.00	0	
Total For VPB08U										0.00	0	
VPB09 On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB09U SPOT										0.00	0	
Total For VPB09U										0.00	0	
VPB10 On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB10U SPOT										0.00	0	
Total For VPB10U										0.00	0	
VPB11 On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB11U SPOT										0.00	0	
Total For VPB11U										0.00	0	
VPB12 On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB12U SPOT										0.00	0	
Total For VPB12U										0.00	0	
VR862 On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR862U SPOT										0.00	0	
Total For VR862U										0.00	0	
VR865 On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VR865U SPOT										0.00	0	
Total For VR865U										0.00	0	
VR867L On 19/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR867U SPOT										0.00	0	
Total For VR867U										0.00	0	
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR868U SPOT										0.00	0	
Total For VR868U										0.00	0	
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR869U SPOT										0.00	0	
Total For VR869U										0.00	0	
VR870L On 06/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR870U SPOT										0.00	0	
Total For VR870U										0.00	0	
VR871L On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR871U SPOT										0.00	0	
Total For VR871U										0.00	0	
VR1871 On 28/07/2020 Spot Bond					0.00000	100.18314				0.00	0	
Total VRI871 SPOT										0.00	0	
Total For VRI871										0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	100.99070				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	100.69807				0.00	200,000,000	350,000,000
Total WHL02 SPOT										0.00	200,000,000	350,000,000
Total For WHL02										0.00	200,000,000	350,000,000
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL02U SPOT										0.00	0	
Total For WHL02U										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	99.52872				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	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
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL03U SPOT										0.00	0	
Total For WHL03U										0.00	0	
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL04U SPOT										0.00	0	
Total For WHL04U										0.00	0	
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL05U SPOT										0.00	0	
Total For WHL05U										0.00	0	
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL06U SPOT										0.00	0	
Total For WHL06U										0.00	0	
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WRS2U SPOT										0.00	0	
Total For WRS2U										0.00	0	
WSP4 On 28/05/2020 Spot Bond			5.00000	104.27146	5.00000	104.25721				0.00	0	
Total WSP4 SPOT										0.00	0	
Total For WSP4										0.00	0	
WSP5 On 28/05/2021 Spot Bond			5.28500	107.82525	5.28500	107.80980				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	52.05545	100.00000	51.93960				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.76e+017	407,486,268,500	367,031,149,795
Total for SPOT :										1.76e+017	407,486,268,500	367,031,149,795
Total Futures										1.76e+017	407,486,776,716	367,032,131,633
Total Options										41 928 014.35	14,054	275,054
Grand Total:										1.76e+017	407,486,790,770	367,032,406,728