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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/05/2020

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	06/08/2020	Bond Future			12.14158	72.98054	12.36788	71.85995			0.00	0	35
ES33	On	05/11/2020	Bond Future			12.38784	70.10517	12.62378	68.97107			0.00	0	
ES33	On	04/02/2021	Bond Future			12.65449	70.98147	12.90103	69.83326			0.00	0	
ES33	On	06/05/2021	Bond Future			12.92344	68.11378	13.18099	66.95090			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/08/2020	Bond Future			12.56433	72.45003	12.77024	71.33844			0.00	0	4,9
ES42	On	05/11/2020	Bond Future			12.80517	69.08697	13.02066	67.96194			0.00	0	
ES42	On	04/02/2021	Bond Future			13.05739	69.95075	13.28306	68.81175			0.00	0	
ES42	On	06/05/2021	Bond Future			13.32212	66.59026	13.55896	65.43666			0.00	0	
Total ES42 Future												0.00	0	4,91
Total For ES42												0.00	0	4,91
I2025	On	06/08/2020	Bond Future			136.81883	136.81883	136.77918	136.77918			0.00	0	5,2
I2025	On	05/11/2020	Bond Future			138.54443	138.54443	138.50486	138.50486			0.00	0	
I2025	On	04/02/2021	Bond Future			138.78523	138.78523	138.74529	138.74529			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	06/05/2021	Bond Future			140.60004	140.60004	140.55967	140.55967			0.00	0	
Total I2025 Future												0.00	0	5,20
Total For I2025												0.00	0	5,20
I2029	On	06/08/2020	Bond Future			98.65179	98.65179	98.62244	98.62244			0.00	0	4,98
I2029	On	05/11/2020	Bond Future			98.75884	98.75884	98.72963	98.72963			0.00	0	
I2029	On	04/02/2021	Bond Future			100.01640	100.01640	99.98685	99.98685			0.00	0	
I2029	On	06/05/2021	Bond Future			100.17278	100.17278	100.14301	100.14301			0.00	0	
Total I2029 Future												0.00	0	4,98
Total For I2029												0.00	0	4,98
I2033	On	06/08/2020	Bond Future			95.52787	95.52787	95.49903	95.49903			0.00	0	11,41
I2033	On	05/11/2020	Bond Future			95.51994	95.51994	95.49123	95.49123			0.00	0	
I2033	On	04/02/2021	Bond Future			96.73630	96.73630	96.70723	96.70723			0.00	0	
I2033	On	06/05/2021	Bond Future			96.77166	96.77166	96.74234	96.74234			0.00	0	
Total I2033 Future												0.00	0	11,41
Total For I2033												0.00	0	11,41
I2038	On	06/08/2020	Bond Future			106.09266	106.09266	106.42558	106.42558			0.00	0	11,16
I2038	On	05/11/2020	Bond Future			107.43080	107.43080	107.76850	107.76850			0.00	0	
I2038	On	04/02/2021	Bond Future			107.08509	107.08509	107.42710	107.42710			0.00	0	
I2038	On	06/05/2021	Bond Future			108.48555	108.48555	108.83220	108.83220			0.00	0	
Total I2038 Future												0.00	0	11,16
Total For I2038												0.00	0	11,16
I2046	On	06/08/2020	Bond Future			95.42995	95.42995	95.40067	95.40067			0.00	0	15,25
I2046	On	05/11/2020	Bond Future			94.84695	94.84695	94.81765	94.81765			0.00	0	
I2046	On	04/02/2021	Bond Future			96.05472	96.05472	96.02521	96.02521			0.00	0	
I2046	On	06/05/2021	Bond Future			95.50170	95.50170	95.47184	95.47184			0.00	0	
Total I2046 Future												0.00	0	15,25
Total For I2046												0.00	0	15,25
I2050	On	06/08/2020	Bond Future			96.51802	96.51802	96.57793	96.57793			0.00	0	15,74
I2050	On	05/11/2020	Bond Future			97.73536	97.73536	97.79645	97.79645			0.00	0	
I2050	On	04/02/2021	Bond Future			97.06940	97.06940	97.13141	97.13141			0.00	0	
I2050	On	06/05/2021	Bond Future			98.33883	98.33883	98.40183	98.40183			0.00	0	
Total I2050 Future												0.00	0	15,74
Total For I2050												0.00	0	15,74
R186	On	06/08/2020	Bond Future			7.48300	116.51771	7.93620	114.08047		10.08	532,718,970.12	4,572	77,46
R186	On	05/11/2020	Bond Future			7.61296	117.95949	8.09121	115.49271		9.54	0.00	0	
R186	On	04/02/2021	Bond Future			7.75742	114.14783	8.26345	111.65031		9.16	0.00	0	
R186	On	06/05/2021	Bond Future			7.90852	115.61487	8.44509	113.08538		9.07	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total R186 Future												532,718,970.12	4,572	77,46	
R186	On	06/08/2020	Bond Future	8.37	Call			3,537.72000	3.53772	5,312,670	10.33		0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			1,265.90000	1.26590	603,610	10.33		0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			3,573.14000	3.57314	5,355,220	10.34		0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Put			1,249.64000	1.24964	594,480	10.34		0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			3,502.44000	3.50244	5,270,220	10.32		0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			1,474.69000	1.47469	722,960	10.22		0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			1,282.33000	1.28233	612,870	10.32		0.00	0	
R186	On	06/08/2020	Bond Future	9.00	Put			542.69000	0.54269	226,330	10.96		0.00	0	
R186	On	06/08/2020	Bond Future	9.00	Call			6,011.01000	6.01101	8,131,890	10.96		0.00	0	96
R186	On	06/08/2020	Bond Future	8.00	Put			2,019.43000	2.01943	1,056,440	10.08		0.00	0	
R186	On	06/08/2020	Bond Future	8.00	Call			2,357.25000	2.35725	3,831,500	10.08		0.00	0	96
R186	On	06/08/2020	Bond Future	8.25	Call			3,123.94000	3.12394	4,809,450	10.22		0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			1,934.16000	1.93416	1,187,100	9.98		0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			4,764.78000	4.76478	6,489,570	9.99		0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			1,918.45000	1.91845	1,176,460	9.99		0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			4,697.81000	4.69781	6,412,440	9.97		0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			1,949.99000	1.94999	1,197,840	9.97		0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			2,430.54000	2.43054	3,662,600	9.48		0.00	0	3,56
R186	On	05/11/2020	Bond Future	8.34	Put			2,489.73000	2.48973	1,572,540	9.73		0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			3,746.22000	3.74622	5,295,810	9.73		0.00	0	3,56
R186	On	05/11/2020	Bond Future	9.26	Call			6,858.48000	6.85848	8,854,220	10.30		0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			1,108.99000	1.10899	637,950	10.30		0.00	0	3,56
R186	On	05/11/2020	Bond Future	8.65	Call			4,731.25000	4.73125	6,450,970	9.98		0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Put			3,278.70000	3.27870	2,149,450	9.54		0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			2,813.50000	2.81350	4,151,030	9.54		0.00	0	1,26
R186	On	05/11/2020	Bond Future	7.00	Put			6,702.25000	6.70225	4,922,100	9.23		0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			972.05000	0.97205	1,658,680	9.23		0.00	0	1,26
R186	On	05/11/2020	Bond Future	7.84	Put			3,717.74000	3.71774	2,483,020	9.48		0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			3,199.16000	3.19916	4,545,450	9.12		0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			3,752.96000	3.75296	2,601,730	9.12		0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Call			3,223.21000	3.22321	4,575,030	9.12		0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			3,728.06000	3.72806	2,582,360	9.12		0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			3,247.36000	3.24736	4,604,710	9.13		0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			3,703.28000	3.70328	2,563,110	9.13		0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			11,021.42000	11.02142	13,218,880	9.73		0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			904.68000	0.90468	572,650	9.73		0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			11,055.23000	11.05523	13,254,920	9.73		0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			897.44000	0.89744	567,640	9.73		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/05/2021	Bond Future	10.78	Call			11.08907000	11.08907	13,290,970	9.73	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			890.25000	0.89025	562,660	9.73	0.00	0	
Total R186 Option												0.00	0	14,70
Total For R186												532,718,970.12	4,572	92,16
R197	On	06/08/2020	Bond Future			307.13497	307.13497	307.05456	307.05456			0.00	0	2,54
R197	On	05/11/2020	Bond Future			311.00810	311.00810	310.92813	310.92813			0.00	0	
R197	On	04/02/2021	Bond Future			307.02706	307.02706	306.94627	306.94627			0.00	0	
R197	On	06/05/2021	Bond Future			311.04228	311.04228	310.96076	310.96076			0.00	0	
Total R197 Future												0.00	0	2,54
Total For R197												0.00	0	2,54
R202	On	06/08/2020	Bond Future			212.94427	212.94427	212.87860	212.87860			0.00	0	7,71
R202	On	05/11/2020	Bond Future			215.62952	215.62952	215.56405	215.56405			0.00	0	
R202	On	04/02/2021	Bond Future			214.15718	214.15718	214.09081	214.09081			0.00	0	
R202	On	06/05/2021	Bond Future			216.95765	216.95765	216.89069	216.89069			0.00	0	
Total R202 Future												0.00	0	7,71
Total For R202												0.00	0	7,71
R2023	On	06/08/2020	Bond Future			4.65867	110.82891	4.97730	110.03969		3.16	0.00	0	27,35
R2023	On	05/11/2020	Bond Future			4.61483	108.28795	4.97047	107.48946		2.97	0.00	0	
R2023	On	04/02/2021	Bond Future			4.56308	109.64129	4.96616	108.83293		2.59	0.00	0	
R2023	On	06/05/2021	Bond Future			4.46766	107.13602	4.92985	106.31738		2.42	0.00	0	
Total R2023 Future												0.00	0	27,35
R2023	On	06/08/2020	Bond Future	7.28	Put			2.45000	0.00245	0,560	4.03	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call			5,448.93000	5.44893	6,236,120	4.03	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put			2.64000	0.00264	0,610	4.03	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Call			5,471.92000	5.47192	6,259,170	4.03	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Put			2.55000	0.00255	0,580	4.03	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Call			5,494.89000	5.49489	6,282,220	4.03	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			5,421.01000	5.42101	6,208,990	3.58	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			17.37000	0.01737	6,860	3.58	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			5,379.99000	5.37999	6,167,520	3.58	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			18.18000	0.01818	7,220	3.58	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			5,400.49000	5.40049	6,188,250	3.58	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			17.77000	0.01777	7,040	3.58	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			247.19000	0.24719	137,650	3.03	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			2,940.17000	2.94017	3,640,230	3.03	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			243.91000	0.24391	135,610	3.03	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			2,908.15000	2.90815	3,605,730	3.03	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			250.50000	0.25050	139,720	3.03	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2023	On	04/02/2021	Bond Future	6.33	Call			2,924.15000	2.92415	3,622,970	3.03	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,584.44000	4.58444	5,369,850	2.74	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			64.59000	0.06459	31,360	2.74	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,600.15000	4.60015	5,385,980	2.74	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			63.67000	0.06367	30,860	2.74	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,568.75000	4.56875	5,353,720	2.74	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			65.53000	0.06553	31,860	2.74	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	27,35
R2030	On	06/08/2020	Bond Future			9.32624	92.03448	9.75976	89.53929		15.88	527,265,535.92	5,729	109,97
R2030	On	05/11/2020	Bond Future			9.48933	93.17404	9.94094	90.64841		15.20	0.00	0	
R2030	On	04/02/2021	Bond Future			9.66826	90.33356	10.13989	87.77644		14.62	0.00	0	
R2030	On	06/05/2021	Bond Future			9.85516	91.49478	10.34795	88.90497		14.60	0.00	0	
Total R2030 Future												527,265,535.92	5,729	109,97
R2030	On	06/08/2020	Bond Future	10.40	Call			4,966.55000	4.96655	6,817,950	17.17	0.00	0	
R2030	On	06/08/2020	Bond Future	10.40	Put			1,442.27000	1.44227	798,480	17.17	0.00	0	5,00
R2030	On	06/08/2020	Bond Future	11.47	Call			9,344.88000	9.34488	11,654,660	17.34	0.00	0	
R2030	On	06/08/2020	Bond Future	11.47	Put			331.07000	0.33107	145,660	17.34	0.00	0	65
R2030	On	06/08/2020	Bond Future	11.25	Call			8,389.50000	8.38950	10,635,010	17.34	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Put			1,754.64000	1.75464	996,830	16.85	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Call			4,252.50000	4.25250	5,989,880	16.85	0.00	0	65
R2030	On	06/08/2020	Bond Future	10.87	Call			6,798.17000	6.79817	8,895,870	17.34	0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Put			802.99000	0.80299	405,500	17.34	0.00	0	65
R2030	On	06/08/2020	Bond Future	10.00	Put			2,168.10000	2.16810	1,268,520	16.50	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Put			5,081.68000	5.08168	3,444,210	15.52	0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Put			943.61000	0.94361	489,110	17.34	0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			6,316.99000	6.31699	8,357,680	17.34	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			2,062.64000	2.06264	1,198,280	16.59	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call			3,683.52000	3.68352	5,314,350	16.59	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put			1,007.69000	1.00769	527,950	17.34	0.00	0	
R2030	On	06/08/2020	Bond Future	11.25	Put			465.31000	0.46531	215,630	17.34	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Put			2,775.45000	2.77545	1,686,490	16.13	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call			2,720.26000	2.72026	4,126,490	16.13	0.00	0	45
R2030	On	06/08/2020	Bond Future	9.05	Put			5,252.04000	5.25204	3,581,930	15.48	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call			1,119.11000	1.11911	1,944,190	15.48	0.00	0	45
R2030	On	06/08/2020	Bond Future	9.20	Put			4,631.51000	4.63151	3,085,100	15.63	0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			3,512.53000	3.51253	5,108,140	16.50	0.00	0	45
R2030	On	06/08/2020	Bond Future	8.50	Put			7,961.41000	7.96141	5,901,230	15.19	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call			452.47000	0.45247	887,480	15.19	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 Intere
R2030	On	06/08/2020	Bond Future	8.36	Put			8,745.91000	8.74591	6,609,680	15.19	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call			352.38000	0.35238	711,340	15.19	0.00	0	80
R2030	On	06/08/2020	Bond Future	8.86	Put			6,111.74000	6.11174	4,292,330	15.31	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			6,120.18000	6.12018	8,135,630	17.34	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.11	Put			4,997.83000	4.99783	3,376,780	15.54	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call			1,188.25000	1.18825	2,045,970	15.52	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call			830.15000	0.83015	1,505,930	15.31	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Put			3,806.73000	3.80673	2,445,090	15.82	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Call			1,858.86000	1.85886	2,992,410	15.82	0.00	0	
R2030	On	06/08/2020	Bond Future	9.20	Call			1,392.58000	1.39258	2,341,360	15.63	0.00	0	30
R2030	On	06/08/2020	Bond Future	9.10	Call			1,205.96000	1.20596	2,071,890	15.53	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put			5,039.64000	5.03964	3,410,380	15.53	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call			1,223.85000	1.22385	2,097,990	15.54	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Call			2,957.83000	2.95783	4,178,950	15.11	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Call			5,518.40000	5.51840	7,205,410	16.02	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			4,053.16000	4.05316	2,894,820	15.29	0.00	0	14,100
R2030	On	05/11/2020	Bond Future	8.10	Put			11,528.20000	11.52820	9,417,000	14.54	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			619.84000	0.61984	1,034,270	14.54	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			7,697.70000	7.69770	5,943,510	14.59	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			1,433.34000	1.43334	2,204,780	14.59	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.06	Call			4,183.96000	4.18396	5,663,330	15.48	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			4,799.48000	4.79948	3,494,970	15.11	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			8,248.21000	8.24821	6,428,040	14.54	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			1,259.97000	1.25997	1,965,430	14.54	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			6,125.81000	6.12581	4,593,630	14.83	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			2,107.22000	2.10722	3,100,670	14.83	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.37	Call			5,177.81000	5.17781	6,817,210	15.88	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			2,675.24000	2.67524	1,836,620	16.02	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			10,214.53000	10.21453	8,204,070	14.54	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			823.65000	0.82365	1,338,820	14.54	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			6,878.26000	6.87826	5,233,120	14.69	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			1,745.54000	1.74554	2,626,030	14.69	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.38	Call			2,423.74000	2.42374	3,507,300	14.94	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			3,533.45000	3.53345	2,487,190	15.48	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			9,229.55000	9.22955	7,307,920	14.54	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			1,018.84000	1.01884	1,622,840	14.54	0.00	0	15,900
R2030	On	05/11/2020	Bond Future	9.03	Put			6,919.34000	6.91934	5,268,300	14.68	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			1,727.50000	1.72750	2,602,090	14.68	0.00	0	15,900
R2030	On	05/11/2020	Bond Future	9.38	Put			5,574.92000	5.57492	4,132,850	14.94	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			2,862.74000	2.86274	1,976,510	15.88	0.00	0	15,900

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	05/11/2020	Bond Future	9.39	Call		2,445.65000	2.44565	3,535,210	14.95	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put		5,539.38000	5.53938	4,103,310	14.95	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call		2,467.91000	2.46791	3,563,490	14.95	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put		5,504.24000	5.50424	4,074,190	14.95	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Put		10,108.51000	10.10851	8,107,030	14.54	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call		842.73000	0.84273	1,366,880	14.54	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.86	Put		7,653.06000	7.65306	5,904,500	14.59	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call		1,448.70000	1.44870	2,225,770	14.59	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	9.86	Call		3,607.31000	3.60731	4,974,600	15.29	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call		1,062.12000	1.06212	1,629,570	13.96	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put		8,843.82000	8.84382	7,075,030	14.03	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call		1,673.92000	1.67392	2,462,250	14.03	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call		4,633.55000	4.63355	6,094,580	15.03	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put		4,314.48000	4.31448	3,218,390	15.03	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call		2,183.15000	2.18315	3,121,870	14.22	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Put		11,239.23000	11.23923	9,249,560	13.96	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put		7,605.96000	7.60596	5,987,560	14.22	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call		2,201.74000	2.20174	3,145,570	14.23	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put		7,567.04000	7.56704	5,953,750	14.23	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call		2,164.65000	2.16465	3,098,270	14.21	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put		7,645.02000	7.64502	6,021,520	14.21	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Put		7,763.32000	7.76332	6,124,560	14.19	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call		2,109.99000	2.10999	3,028,350	14.19	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.37	Put		11,187.93000	11.18793	9,202,290	13.96	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call		1,072.16000	1.07216	1,643,640	13.96	0.00	0	1,00
R2030	On	06/05/2021	Bond Future	11.71	Call		9,249.60000	9.24960	11,174,590	15.62	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		2,584.00000	2.58400	1,919,180	15.62	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		4,357.35000	4.35735	3,366,600	15.30	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.69	Call		9,187.87000	9.18787	11,106,730	15.62	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		2,615.19000	2.61519	1,944,240	15.62	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		9,218.72000	9.21872	11,140,650	15.62	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		2,599.56000	2.59956	1,931,680	15.62	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call		4,402.24000	4.40224	5,724,730	14.63	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		6,009.00000	6.00900	4,741,680	14.63	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.15	Put		8,964.12000	8.96412	7,310,270	14.03	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		2,491.10000	2.49110	3,427,060	14.03	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call		6,348.21000	6.34821	7,947,270	15.30	0.00	0	
Total R2030 Option											0.00	0	130,65
Total For R2030											527,265,535.92	5,729	240,65

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	06/08/2020			10.25900	89.53232	10.56721	87.68919		17.76	172,618,312.96	1,928	99,25
R2032	On	05/11/2020			10.44432	86.49206	10.76505	84.62653		17.87	0.00	0	
R2032	On	04/02/2021			10.64257	87.57321	10.97679	85.68441		16.44	0.00	0	
R2032	On	06/05/2021			10.84583	84.54990	11.19432	82.63694		17.24	0.00	0	
Total R2032 Future											172,618,312.96	1,928	99,25
R2032	On	06/08/2020	9.91	Call			1,383.96000	1.38396	1,987,460	17.38	0.00	0	
R2032	On	06/08/2020	9.91	Put			5,381.62000	5.38162	4,141,990	17.38	0.00	0	80
R2032	On	06/08/2020	9.45	Call			666.35000	0.66635	1,026,030	16.81	0.00	0	
R2032	On	06/08/2020	9.45	Put			7,617.83000	7.61783	6,134,380	16.81	0.00	0	
R2032	On	06/08/2020	8.79	Put			11,630.05000	11.63005	9,923,130	16.74	0.00	0	
R2032	On	06/08/2020	8.79	Call			201.30000	0.20130	337,510	16.74	0.00	0	80
R2032	On	06/08/2020	9.29	Put			8,518.28000	8.51828	6,966,490	16.76	0.00	0	
R2032	On	06/08/2020	9.29	Call			507.88000	0.50788	799,220	16.76	0.00	0	80
R2032	On	06/08/2020	9.46	Call			677.41000	0.67741	1,041,640	16.82	0.00	0	
R2032	On	06/08/2020	9.46	Put			7,563.26000	7.56326	6,084,360	16.82	0.00	0	
R2032	On	06/08/2020	9.47	Call			688.49000	0.68849	1,057,280	16.82	0.00	0	
R2032	On	06/08/2020	9.47	Put			7,508.77000	7.50877	6,034,430	16.82	0.00	0	
R2032	On	05/11/2020	9.11	Put			11,176.91000	11.17691	9,666,080	16.94	0.00	0	
R2032	On	05/11/2020	9.11	Call			907.32000	0.90732	1,262,020	16.94	0.00	0	3,00
R2032	On	05/11/2020	9.61	Put			8,579.91000	8.57991	7,248,270	17.27	0.00	0	
R2032	On	05/11/2020	9.44	Put			9,406.02000	9.40602	8,008,730	17.10	0.00	0	
R2032	On	05/11/2020	9.44	Call			1,316.09000	1.31609	1,784,330	17.10	0.00	0	1,00
R2032	On	05/11/2020	11.08	Call			5,336.57000	5.33657	6,460,060	19.05	0.00	0	
R2032	On	05/11/2020	9.77	Call			1,872.12000	1.87212	2,470,200	17.43	0.00	0	
R2032	On	05/11/2020	9.77	Put			7,850.51000	7.85051	6,583,060	17.43	0.00	0	
R2032	On	05/11/2020	9.75	Call			1,835.06000	1.83506	2,425,050	17.41	0.00	0	
R2032	On	05/11/2020	10.99	Put			3,759.46000	3.75946	2,985,110	18.89	0.00	0	3,00
R2032	On	05/11/2020	8.94	Put			12,168.31000	12.16831	10,607,470	16.94	0.00	0	
R2032	On	05/11/2020	8.94	Call			748.47000	0.74847	1,053,160	16.94	0.00	0	1,00
R2032	On	05/11/2020	9.61	Call			1,586.10000	1.58610	2,119,990	17.27	0.00	0	3,00
R2032	On	05/11/2020	10.99	Call			5,034.50000	5.03450	6,125,680	18.89	0.00	0	
R2032	On	05/11/2020	9.75	Put			7,939.52000	7.93952	6,663,980	17.41	0.00	0	
R2032	On	05/11/2020	11.08	Put			3,558.94000	3.55894	2,816,900	19.05	0.00	0	1,00
R2032	On	05/11/2020	9.76	Call			1,853.64000	1.85364	2,447,680	17.42	0.00	0	
R2032	On	05/11/2020	9.76	Put			7,895.03000	7.89503	6,623,540	17.42	0.00	0	
R2032	On	04/02/2021	9.63	Put			9,802.76000	9.80276	8,462,240	15.73	0.00	0	
R2032	On	04/02/2021	9.61	Call			1,784.81000	1.78481	2,326,180	15.71	0.00	0	
R2032	On	04/02/2021	9.61	Put			9,896.09000	9.89609	8,548,660	15.71	0.00	0	
R2032	On	04/02/2021	9.29	Call			1,345.09000	1.34509	1,784,780	15.63	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 Intere
R2032	On	04/02/2021	Bond Future	10.82	Call			4,470.91000	4.47091	5,444,880	16.74		0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			5,349.68000	5.34968	4,434,850	16.74		0.00	0	80
R2032	On	04/02/2021	Bond Future	9.62	Call			1,801.26000	1.80126	2,346,080	15.72		0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			9,849.34000	9.84934	8,505,360	15.72		0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			1,817.82000	1.81782	2,366,100	15.73		0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put			14,346.26000	14.34626	12,762,950	15.63		0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			843.21000	0.84321	1,148,700	15.63		0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put			11,510.75000	11.51075	10,061,640	15.63		0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			8,524.12000	8.52412	9,812,720	18.42		0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			3,727.11000	3.72711	3,102,750	18.42		0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			8,465.18000	8.46518	9,748,920	18.42		0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			3,767.63000	3.76763	3,138,410	18.42		0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Call			8,494.63000	8.49463	9,780,810	18.42		0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			3,747.32000	3.74732	3,120,540	18.42		0.00	0	
Total R2032 Option													0.00	0	16,80
Total For R2032													172,618,312.96	1,928	116,05
R2035	On	06/08/2020	Bond Future			11.01858	88.60148	11.25432	87.12642		19.28		785,097,714.28	8,861	104,80
R2035	On	05/11/2020	Bond Future			11.21663	85.21780	11.46187	83.72494		19.55		0.00	0	
R2035	On	04/02/2021	Bond Future			11.43194	86.28291	11.68770	84.77145		17.94		0.00	0	
R2035	On	06/05/2021	Bond Future			11.64434	82.90962	11.91081	81.37885		18.90		0.00	0	
Total R2035 Future													785,097,714.28	8,861	104,80
R2035	On	06/08/2020	Bond Future	9.67	Put			11,016.70000	11.01670	9,677,050	17.83		0.00	0	
R2035	On	06/08/2020	Bond Future	9.67	Call			311.96000	0.31196	447,370	17.83		0.00	0	50
R2035	On	06/08/2020	Bond Future	9.00	Put			15,918.18000	15.91818	14,481,750	17.83		0.00	0	
R2035	On	06/08/2020	Bond Future	9.00	Call			75.01000	0.07501	113,640	17.83		0.00	0	24,70
R2035	On	06/08/2020	Bond Future	8.75	Put			17,904.68000	17.90468	16,451,640	17.83		0.00	0	
R2035	On	06/08/2020	Bond Future	8.75	Call			40.44000	0.04044	62,460	17.83		0.00	0	3,00
R2035	On	06/08/2020	Bond Future	9.91	Call			492.84000	0.49284	690,340	17.95		0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Put			9,450.57000	9.45057	8,173,010	17.95		0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Call			1,264.93000	1.26493	1,664,400	18.86		0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Put			6,461.30000	6.46130	5,385,710	18.86		0.00	0	50
R2035	On	06/08/2020	Bond Future	9.09	Put			15,222.33000	15.22233	13,793,950	17.83		0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Call			92.59000	0.09259	139,270	17.83		0.00	0	50
R2035	On	06/08/2020	Bond Future	9.92	Call			502.00000	0.50200	702,450	17.96		0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put			9,387.97000	9.38797	8,113,360	17.96		0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call			511.37000	0.51137	714,820	17.97		0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Put			9,325.65000	9.32565	8,054,040	17.97		0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call			1,798.58000	1.79858	2,224,000	18.76		0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put			8,969.39000	8.96939	7,901,950	18.76		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	Open Interest
R2035	On	05/11/2020	Bond Future	10.32	Call			1,760.42000	1.76042	2,179,540	18.73	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put			9,067.31000	9.06731	7,993,570	18.73	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call			1,779.44000	1.77944	2,201,710	18.74	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put			9,018.25000	9.01825	7,947,660	18.74	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call			3,754.98000	3.75498	4,411,290	17.84	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put			7,043.47000	7.04347	6,188,320	17.84	0.00	0	65
R2035	On	04/02/2021	Bond Future	10.06	Call			1,560.34000	1.56034	1,919,270	16.96	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			11,936.53000	11.93653	10,784,000	16.96	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			1,533.81000	1.53381	1,888,010	16.96	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			12,049.34000	12.04934	10,892,080	16.96	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			1,669.75000	1.66975	2,047,900	16.96	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			11,491.64000	11.49164	10,358,330	16.96	0.00	0	65
R2035	On	04/02/2021	Bond Future	10.05	Call			1,547.03000	1.54703	1,903,590	16.96	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put			11,992.85000	11.99285	10,837,950	16.96	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Put			12,655.19000	12.65519	11,557,900	18.03	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			2,295.68000	2.29568	2,729,160	18.03	0.00	0	75
R2035	On	06/05/2021	Bond Future	12.35	Call			7,648.69000	7.64869	8,567,580	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			5,217.80000	5.21780	4,605,920	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call			6,630.06000	6.63006	7,480,740	19.81	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			5,166.19000	5.16619	4,558,390	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			6,015.15000	6.01515	5,335,060	19.81	0.00	0	75
R2035	On	06/05/2021	Bond Future	11.32	Call			4,624.55000	4.62455	5,315,990	18.96	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			8,077.94000	8.07794	7,238,610	18.96	0.00	0	75
R2035	On	06/05/2021	Bond Future	12.36	Call			7,676.89000	7.67689	8,597,820	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			5,191.95000	5.19195	4,582,110	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			7,705.13000	7.70513	8,628,100	20.17	0.00	0	
Total R2035 Option												0.00	0	32,94
Total For R2035												785,097,714.28	8,861	137,74
R2037	On	06/08/2020	Bond Future			11.28321	79.65010	11.50878	78.26757		21.76	58,144,573.00	730	87,96
R2037	On	05/11/2020	Bond Future			11.47608	80.63656	11.71053	79.23733		20.95	0.00	0	
R2037	On	04/02/2021	Bond Future			11.68524	77.38915	11.92957	75.97248		20.26	0.00	0	
R2037	On	06/05/2021	Bond Future			11.90045	78.38422	12.15506	76.94944		20.26	0.00	0	
Total R2037 Future												58,144,573.00	730	87,96
R2037	On	06/08/2020	Bond Future	9.87	Call			323.12000	0.32312	448,250	20.23	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put			11,286.59000	11.28659	10,029,190	20.23	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call			329.05000	0.32905	456,150	20.23	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put			11,218.70000	11.21870	9,963,270	20.23	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call			317.28000	0.31728	440,450	20.23	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put			11,354.65000	11.35465	10,095,290	20.23	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
R2037	On	05/11/2020	Bond Future	10.17	Put		11,164.02000	11.16402	10,056,880	19.68		0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call		1,219.97000	1.21997	1,514,430	19.68		0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put		11,105.59000	11.10559	10,000,820	19.68		0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		1,232.42000	1.23242	1,529,260	19.68		0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		11,047.33000	11.04733	9,944,940	19.68		0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		1,207.60000	1.20760	1,499,690	19.68		0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		1,884.07000	1.88407	1,579,700	21.84		0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		2,614.26000	2.61426	3,096,050	19.57		0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		9,193.68000	9.19368	8,258,800	19.57		0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call		1,724.47000	1.72447	2,082,600	19.18		0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		930.17000	0.93017	1,149,590	19.18		0.00	0	7
R2037	On	04/02/2021	Bond Future	10.28	Call		1,628.71000	1.62871	1,971,360	19.18		0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		12,038.26000	12.03826	10,964,240	19.18		0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		1,642.15000	1.64215	1,987,000	19.18		0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		1,912.59000	1.91259	2,300,250	19.18		0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call		11,177.66000	11.17766	12,289,960	21.84		0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Put		10,948.27000	10.94827	9,919,260	19.18		0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		11,982.22000	11.98222	10,910,400	19.18		0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		1,615.34000	1.61534	1,955,810	19.18		0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		12,094.46000	12.09446	11,018,260	19.18		0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		11,649.39000	11.64939	10,590,850	19.18		0.00	0	7
R2037	On	04/02/2021	Bond Future	9.65	Put		15,891.53000	15.89153	14,694,280	19.18		0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		5,258.43000	5.25843	4,608,540	20.86		0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		5,488.98000	5.48898	6,255,760	20.86		0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		5,275.55000	5.27555	6,025,620	20.76		0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		5,444.86000	5.44486	4,778,260	20.76		0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Put		5,744.49000	5.74449	5,135,820	21.50		0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		7,225.20000	7.22520	8,053,160	21.51		0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		5,722.31000	5.72231	5,115,490	21.51		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		7,256.89000	7.25689	8,086,710	21.53		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		5,700.22000	5.70022	5,095,260	21.53		0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		7,193.55000	7.19355	8,019,660	21.50		0.00	0	
Total R2037 Option												0.00	0	1,25
Total For R2037												58,144,573.00	730	89,25
R2040	On	06/08/2020	Bond Future			11.48393	81.11653	11.68893	79.80142	21.99		0.00	0	52,37
R2040	On	05/11/2020	Bond Future			11.67760	82.12126	11.89086	80.79025	21.24		0.00	0	
R2040	On	04/02/2021	Bond Future			11.88761	78.64206	12.11008	77.29452	20.53		0.00	0	
R2040	On	06/05/2021	Bond Future			12.10334	79.65336	12.33542	78.28853	20.52		0.00	0	
Total R2040 Future												0.00	0	52,31

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
R2040 On 06/08/2020 Bond Future	10.02	Put			12,094.86000	12.09486	10,878,740	20.06		0.00	0	
R2040 On 06/08/2020 Bond Future	10.85	Call			1,253.31000	1.25331	1,587,490	21.24		0.00	0	
R2040 On 06/08/2020 Bond Future	10.85	Put			6,867.39000	6.86739	5,886,460	21.24		0.00	0	12,5
R2040 On 06/08/2020 Bond Future	11.26	Call			2,182.11000	2.18211	2,675,480	22.01		0.00	0	
R2040 On 06/08/2020 Bond Future	11.26	Put			4,974.79000	4.97479	4,153,050	22.01		0.00	0	5
R2040 On 06/08/2020 Bond Future	9.57	Put			15,598.26000	15.59826	14,324,980	20.06		0.00	0	
R2040 On 06/08/2020 Bond Future	10.02	Call			271.63000	0.27163	370,620	20.06		0.00	0	
R2040 On 06/08/2020 Bond Future	9.57	Call			103.47000	0.10347	145,300	20.06		0.00	0	80
R2040 On 06/08/2020 Bond Future	10.07	Put			11,728.64000	11.72864	10,521,360	20.06		0.00	0	
R2040 On 06/08/2020 Bond Future	10.07	Call			299.55000	0.29955	407,380	20.06		0.00	0	80
R2040 On 06/08/2020 Bond Future	10.79	Call			1,139.47000	1.13947	1,451,430	21.10		0.00	0	
R2040 On 06/08/2020 Bond Future	10.79	Put			7,179.51000	7.17951	6,176,360	21.10		0.00	0	80
R2040 On 06/08/2020 Bond Future	10.03	Call			277.04000	0.27704	377,750	20.06		0.00	0	
R2040 On 06/08/2020 Bond Future	10.03	Put			12,021.23000	12.02123	10,806,830	20.06		0.00	0	
R2040 On 06/08/2020 Bond Future	10.04	Call			282.53000	0.28253	384,990	20.06		0.00	0	
R2040 On 06/08/2020 Bond Future	10.04	Put			11,947.78000	11.94778	10,735,130	20.06		0.00	0	
R2040 On 05/11/2020 Bond Future	11.00	Put			8,275.62000	8.27562	7,388,010	20.94		0.00	0	
R2040 On 05/11/2020 Bond Future	11.00	Call			2,461.88000	2.46188	2,905,280	20.94		0.00	0	2,2
R2040 On 05/11/2020 Bond Future	10.23	Call			1,034.30000	1.03430	1,272,080	19.73		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	11.70	Call			4,337.49000	4.33749	4,977,880	21.92		0.00	0	
R2040 On 05/11/2020 Bond Future	11.70	Put			5,526.96000	5.52696	4,836,340	21.92		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	9.50	Put			17,719.97000	17.71997	16,501,020	19.73		0.00	0	
R2040 On 05/11/2020 Bond Future	9.50	Call			420.71000	0.42071	532,770	19.73		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	10.00	Put			14,004.31000	14.00431	12,864,940	19.73		0.00	0	
R2040 On 05/11/2020 Bond Future	10.00	Call			794.77000	0.79477	986,410	19.73		0.00	0	2,2
R2040 On 05/11/2020 Bond Future	11.50	Call			3,731.58000	3.73158	4,316,340	21.56		0.00	0	
R2040 On 05/11/2020 Bond Future	11.50	Put			6,199.43000	6.19943	5,453,180	21.56		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	10.31	Call			1,144.59000	1.14459	1,401,380	19.83		0.00	0	
R2040 On 05/11/2020 Bond Future	10.31	Put			11,954.53000	11.95453	10,880,310	19.83		0.00	0	
R2040 On 05/11/2020 Bond Future	10.32	Call			1,159.58000	1.15958	1,418,870	19.85		0.00	0	
R2040 On 05/11/2020 Bond Future	9.73	Put			15,953.34000	15.95334	14,767,480	19.73		0.00	0	
R2040 On 05/11/2020 Bond Future	9.73	Call			570.05000	0.57005	715,200	19.73		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	10.23	Put			12,453.91000	12.45391	11,360,680	19.73		0.00	0	
R2040 On 05/11/2020 Bond Future	10.32	Put			11,893.77000	11.89377	10,822,050	19.85		0.00	0	
R2040 On 05/11/2020 Bond Future	10.30	Call			1,129.72000	1.12972	1,384,040	19.81		0.00	0	
R2040 On 05/11/2020 Bond Future	10.30	Put			12,015.51000	12.01551	10,938,820	19.81		0.00	0	
R2040 On 04/02/2021 Bond Future	11.74	Call			4,476.77000	4.47677	5,105,360	20.79		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Call			1,529.64000	1.52964	1,831,000	19.32		0.00	0	
R2040 On 04/02/2021 Bond Future	11.57	Put			7,352.60000	7.35260	6,591,960	20.61		0.00	0	50
R2040 On 04/02/2021 Bond Future	9.57	Put			18,662.03000	18.66203	17,471,010	19.32		0.00	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
R2040	On	04/02/2021	Bond Future	9.57	Call		683.18000	0.68318	839,700	19.32	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		15,078.32000	15.07832	13,968,000	19.32	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		1,132.78000	1.13278	1,370,000	19.32	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.40	Put		12,958.03000	12.95803	11,911,850	19.32	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		6,739.80000	6.73980	6,020,850	20.79	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.41	Call		1,543.02000	1.54302	1,846,450	19.32	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		12,896.85000	12.89685	11,852,740	19.32	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		1,556.48000	1.55648	1,861,990	19.32	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		12,835.85000	12.83585	11,793,820	19.32	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		19,276.26000	19.27626	18,074,250	19.32	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		626.32000	0.62632	771,850	19.32	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		13,961.49000	13.96149	12,883,190	19.32	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		1,326.54000	1.32654	1,595,780	19.32	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		4,013.46000	4.01346	4,600,360	20.61	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call		6,827.64000	6.82764	7,579,700	21.35	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		6,282.74000	6.28274	5,669,970	21.35	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		6,859.23000	6.85923	7,613,170	21.37	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		6,257.09000	6.25709	5,646,200	21.37	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		6,795.80000	6.79580	7,545,970	21.34	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		6,308.20000	6.30820	5,693,540	21.34	0.00	0	
Total R2040 Option											0.00	0	33,81
Total For R2040											0.00	0	86,13
R2044	On	06/08/2020	Bond Future			11.52276	77.95066	11.72258	76.67022	22.91	311,802.64	4	79,37
R2044	On	05/11/2020	Bond Future			11.70995	78.91614	11.91790	77.62027	22.13	0.00	0	
R2044	On	04/02/2021	Bond Future			11.91275	75.52208	12.12980	74.21003	21.37	0.00	0	
R2044	On	06/05/2021	Bond Future			12.12081	76.49326	12.34734	75.16445	21.35	0.00	0	
Total R2044 Future											311,802.64	4	79,37
R2044	On	06/08/2020	Bond Future	9.36	Put		17,907.47000	17.90747	16,649,160	20.85	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Call		53.87000	0.05387	76,000	20.85	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.98	Put		12,765.99000	12.76599	11,567,580	20.85	0.00	0	
R2044	On	06/08/2020	Bond Future	9.98	Call		228.26000	0.22826	310,290	20.85	0.00	0	60
R2044	On	06/08/2020	Bond Future	11.09	Call		1,700.93000	1.70093	2,102,000	22.64	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Put		21,108.85000	21.10885	19,837,360	20.85	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Call		20.47000	0.02047	29,420	20.85	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.66	Put		15,330.81000	15.33081	14,093,990	20.85	0.00	0	
R2044	On	06/08/2020	Bond Future	9.66	Call		112.86000	0.11286	156,480	20.85	0.00	0	14
R2044	On	06/08/2020	Bond Future	10.93	Call		1,356.84000	1.35684	1,698,160	22.32	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Put		13,704.44000	13.70444	12,489,430	20.85	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put		13,625.14000	13.62514	12,411,410	20.85	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2044	On	06/08/2020	Bond Future	9.88	Call			184.81000	0.18481	252,810	20.85	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Put			13,546.04000	13.54604	12,333,600	20.85	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Call			177.00000	0.17700	242,430	20.85	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Put			6,661.34000	6.66134	5,722,220	22.32	0.00	0	14
R2044	On	06/08/2020	Bond Future	11.09	Put			5,884.68000	5.88468	5,005,310	22.64	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.87	Call			180.87000	0.18087	247,580	20.85	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call			2,546.93000	2.54693	2,987,350	21.89	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put			8,151.28000	8.15128	7,295,830	21.89	0.00	0	52
R2044	On	05/11/2020	Bond Future	11.17	Put			7,653.83000	7.65383	6,828,730	22.03	0.00	0	1,82
R2044	On	05/11/2020	Bond Future	11.43	Call			3,477.65000	3.47765	4,020,300	22.37	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put			6,579.91000	6.57991	5,826,690	22.37	0.00	0	1,82
R2044	On	05/11/2020	Bond Future	9.72	Put			16,432.04000	16.43204	15,268,700	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call			730.38000	0.73038	903,740	20.52	0.00	0	52
R2044	On	05/11/2020	Bond Future	8.87	Put			23,757.00000	23.75700	22,504,540	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call			148.06000	0.14806	191,470	20.52	0.00	0	1,82
R2044	On	05/11/2020	Bond Future	10.02	Put			14,188.99000	14.18899	13,075,500	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call			311.77000	0.31177	395,570	20.52	0.00	0	52
R2044	On	05/11/2020	Bond Future	11.17	Call			2,807.43000	2.80743	3,278,200	22.03	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call			289.37000	0.28937	367,890	20.52	0.00	0	52
R2044	On	05/11/2020	Bond Future	9.96	Put			14,622.79000	14.62279	13,498,510	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call			721.45000	0.72145	893,040	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call			3,343.14000	3.34314	3,872,010	22.30	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call			530.92000	0.53092	663,450	20.52	0.00	0	1,82
R2044	On	05/11/2020	Bond Future	9.97	Put			14,549.97000	14.54997	13,427,460	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put			11,964.79000	11.96479	10,920,480	20.70	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call			1,177.32000	1.17732	1,431,340	20.72	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put			11,903.03000	11.90303	10,861,180	20.72	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call			1,146.80000	1.14680	1,395,920	20.68	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call			776.30000	0.77630	958,680	20.52	0.00	0	1,82
R2044	On	05/11/2020	Bond Future	9.29	Put			19,962.69000	19.96269	18,745,340	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Put			14,046.05000	14.04605	12,936,240	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call			795.26000	0.79526	981,320	20.52	0.00	0	52
R2044	On	05/11/2020	Bond Future	9.34	Put			19,533.49000	19.53349	18,321,420	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put			12,026.79000	12.02679	10,980,040	20.68	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put			6,775.74000	6.77574	6,008,740	22.30	0.00	0	52
R2044	On	05/11/2020	Bond Future	10.35	Call			1,162.00000	1.16200	1,413,560	20.70	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			1,064.46000	1.06446	1,283,860	20.10	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Call			1,349.65000	1.34965	1,615,240	20.10	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			13,878.52000	13.87852	12,832,060	20.10	0.00	0	40
R2044	On	04/02/2021	Bond Future	9.66	Put			18,379.51000	18.37951	17,226,210	20.10	0.00	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
R2044	On	04/02/2021	Bond Future	9.66	Call		718.82000	0.71882	877,570	20.10	0.00	0	40
R2044	On	04/02/2021	Bond Future	10.04	Put		15,571.66000	15.57166	14,479,010	20.10	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		1,451.33000	1.45133	1,732,690	20.10	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		13,362.59000	13.36259	12,331,900	20.10	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		1,425.42000	1.42542	1,702,800	20.10	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		13,490.39000	13.49039	12,455,720	20.10	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		2,259.85000	2.25985	2,648,630	20.57	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		10,686.79000	10.68679	9,763,520	20.57	0.00	0	40
R2044	On	04/02/2021	Bond Future	10.36	Call		1,438.33000	1.43833	1,717,700	20.10	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		13,426.39000	13.42639	12,393,710	20.10	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		6,848.69000	6.84869	7,583,310	22.25	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		6,260.06000	6.26006	5,665,870	22.25	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		6,785.82000	6.78582	7,516,780	22.22	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		6,311.21000	6.31121	5,713,360	22.22	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		6,817.24000	6.81724	7,550,030	22.23	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		6,285.58000	6.28558	5,689,560	22.23	0.00	0	
Total R2044 Option											0.00	0	15,75
Total For R2044											311,802.64	4	95,17
R2048	On	06/08/2020	Bond Future			11.49869	81.10822	11.68274	79.91033	22.25	16,546,076.88	204	82,40
R2048	On	05/11/2020	Bond Future			11.68573	77.69495	11.87753	76.48258	22.59	0.00	0	
R2048	On	04/02/2021	Bond Future			11.88835	78.66613	12.08879	77.43866	20.62	0.00	0	
R2048	On	06/05/2021	Bond Future			12.08755	75.25811	12.29678	74.01500	21.76	0.00	0	
Total R2048 Future											16,546,076.88	204	82,40
R2048	On	06/08/2020	Bond Future	10.19	Call		361.61000	0.36161	472,050	20.20	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Put		11,149.40000	11.14940	10,061,950	20.20	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Call		368.69000	0.36869	481,010	20.20	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Put		11,075.32000	11.07532	9,989,750	20.20	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Call		354.64000	0.35464	463,210	20.20	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Put		11,223.71000	11.22371	10,134,390	20.20	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Put		2,171.57000	2.17157	1,744,240	24.59	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Call		5,660.02000	5.66002	6,430,580	24.59	0.00	0	80
R2048	On	06/08/2020	Bond Future	11.80	Put		3,178.89000	3.17889	2,614,510	23.40	0.00	0	
R2048	On	06/08/2020	Bond Future	11.80	Call		3,924.70000	3.92470	4,558,210	23.40	0.00	0	40
R2048	On	06/08/2020	Bond Future	11.10	Put		5,729.81000	5.72981	4,915,360	22.00	0.00	0	
R2048	On	06/08/2020	Bond Future	11.10	Call		1,817.33000	1.81733	2,200,770	22.00	0.00	0	40
R2048	On	06/08/2020	Bond Future	12.75	Put		1,275.65000	1.27565	984,240	24.59	0.00	0	
R2048	On	06/08/2020	Bond Future	12.75	Call		7,604.02000	7.60402	8,510,500	24.59	0.00	0	80
R2048	On	06/08/2020	Bond Future	10.35	Put		10,003.93000	10.00393	8,950,850	20.33	0.00	0	
R2048	On	06/08/2020	Bond Future	10.35	Call		498.94000	0.49894	643,750	20.33	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	06/08/2020	Bond Future	11.85	Put		3,047.27000	3.04727	2,499,420	23.53	0.00	0	
R2048	On	06/08/2020	Bond Future	11.85	Call		4,107.07000	4.10707	4,757,110	23.53	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Put		5,501.39000	5.50139	4,704,920	22.08	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Call		1,938.65000	1.93865	2,340,070	22.08	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Put		6,966.80000	6.96680	6,064,320	21.46	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Call		1,263.76000	1.26376	1,559,170	21.46	0.00	0	6
R2048	On	06/08/2020	Bond Future	9.25	Put		19,087.90000	19.08790	17,904,690	20.20	0.00	0	
R2048	On	06/08/2020	Bond Future	9.25	Call		39.56000	0.03956	54,240	20.20	0.00	0	20,6
R2048	On	06/08/2020	Bond Future	9.00	Put		21,493.29000	21.49329	20,302,720	20.20	0.00	0	
R2048	On	06/08/2020	Bond Future	9.00	Call		18.99000	0.01899	26,310	20.20	0.00	0	3,00
R2048	On	05/11/2020	Bond Future	11.00	Put		8,336.66000	8.33666	7,524,600	22.26	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call		2,486.42000	2.48642	2,886,730	22.26	0.00	0	80
R2048	On	05/11/2020	Bond Future	10.00	Put		14,345.34000	14.34534	13,299,000	20.88	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call		766.58000	0.76658	932,610	20.88	0.00	0	80
R2048	On	05/11/2020	Bond Future	10.04	Call		805.45000	0.80545	978,460	20.88	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		14,050.53000	14.05053	13,011,170	20.88	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		785.84000	0.78584	955,330	20.88	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		14,197.49000	14.19749	13,154,610	20.88	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call		795.60000	0.79560	966,850	20.88	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		14,123.89000	14.12389	13,082,770	20.88	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		1,622.78000	1.62278	1,905,480	19.36	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		12,623.00000	12.62300	11,678,230	19.36	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		1,593.98000	1.59398	1,872,720	19.36	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		12,749.11000	12.74911	11,800,380	19.36	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call		1,608.34000	1.60834	1,889,060	19.36	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		12,685.95000	12.68595	11,739,200	19.36	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		6,659.73000	6.65973	7,334,640	22.49	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		6,407.69000	6.40769	5,839,490	22.49	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		6,691.51000	6.69151	7,368,180	22.50	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		6,381.38000	6.38138	5,814,940	22.50	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		6,723.05000	6.72305	7,401,460	22.52	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		6,354.92000	6.35492	5,790,220	22.52	0.00	0	
Total R2048 Option											0.00	0	29,00
Total For R2048											16,546,076.88	204	111,40
R208	On	06/08/2020	Bond Future			3.13746	104.71602	3.13259	104.71912	0.46	0.00	0	23,30
R208	On	05/11/2020	Bond Future			1.91044	102.61768	1.90127	102.62129	0.21	0.00	0	
Total R208 Future											0.00	0	23,30
R208	On	06/08/2020	Bond Future	5.56	Call		1,525.66000	1.52566	1,522,560	0.66	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Put		0.00000	0.00000	0,000	0.66	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
R208	On	06/08/2020	Bond Future	5.57	Call		1,531.86000	1.53186	1,528,760	0.66	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Put		0.00000	0.00000	0,000	0.66	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Call		1,519.46000	1.51946	1,516,360	0.66	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Put		0.00000	0.00000	0,000	0.66	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call		1,120.52000	1.12052	1,116,910	0.28	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put		0.00000	0.00000	0,000	0.28	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call		1,124.37000	1.12437	1,120,760	0.28	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put		0.00000	0.00000	0,000	0.28	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call		1,116.67000	1.11667	1,113,060	0.28	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		0.00000	0.00000	0,000	0.28	0.00	0	
Total R208 Option											0.00	0	
Total For R208											0.00	0	23,35
R209	On	06/08/2020	Bond Future			11.01207	67.12045	11.23651	65.92710	23.53	0.00	0	64,04
R209	On	05/11/2020	Bond Future			11.18997	64.80850	11.42271	63.60066	23.56	0.00	0	
R209	On	04/02/2021	Bond Future			11.37839	65.61861	11.62002	64.39573	21.73	0.00	0	
R209	On	06/05/2021	Bond Future			11.57030	63.31888	11.82126	62.08039	22.77	0.00	0	
Total R209 Future											0.00	0	64,04
R209	On	06/08/2020	Bond Future	5.56	Call		0.00000	0.00000	0,000	22.73	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Put		43,497.56000	43.49756	42,304,210	22.73	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Call		0.00000	0.00000	0,000	22.73	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Put		43,389.23000	43.38923	42,195,880	22.73	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Call		0.00000	0.00000	0,000	22.73	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put		43,606.04000	43.60604	42,412,690	22.73	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call		1,388.07000	1.38807	1,685,980	22.66	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put		9,272.16000	9.27216	8,362,230	22.66	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call		1,401.24000	1.40124	1,701,300	22.66	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put		9,224.61000	9.22461	8,316,830	22.66	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call		1,374.84000	1.37484	1,670,600	22.65	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put		9,319.72000	9.31972	8,407,640	22.65	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call		1,784.11000	1.78411	2,121,520	20.79	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		10,038.71000	10.03871	9,153,240	20.79	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		1,797.34000	1.79734	2,136,660	20.79	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		9,992.19000	9.99219	9,108,630	20.79	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		1,770.94000	1.77094	2,106,450	20.79	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		10,085.36000	10.08536	9,197,990	20.79	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Call		6,865.46000	6.86546	7,603,440	24.33	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		4,924.17000	4.92417	4,423,660	24.33	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		6,893.39000	6.89339	7,632,870	24.35	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		4,905.74000	4.90574	4,406,730	24.35	0.00	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
R209	On	06/05/2021	Bond Future	12.22	Call			6.83733000	6.83733	7,573,800	24.31	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			4,942.44000	4.94244	4,440,420	24.31	0.00	0	
Total R209 Option												0.00	0	
Total For R209												0.00	0	64,04
R210	On	06/08/2020	Bond Future			184.11373	184.11373	184.50697	184.50697			0.00	0	1,92
R210	On	05/11/2020	Bond Future			183.72731	183.72731	184.12636	184.12636			0.00	0	
R210	On	04/02/2021	Bond Future			186.06687	186.06687	186.47110	186.47110			0.00	0	
R210	On	06/05/2021	Bond Future			185.75733	185.75733	186.16714	186.16714			0.00	0	
Total R210 Future												0.00	0	1,92
Total For R210												0.00	0	1,92
R212	On	06/08/2020	Bond Future			165.71195	165.71195	165.67060	165.67060			0.00	0	6,74
R212	On	05/11/2020	Bond Future			167.80211	167.80211	167.76099	167.76099			0.00	0	
R212	On	04/02/2021	Bond Future			167.61778	167.61778	167.57625	167.57625			0.00	0	
R212	On	06/05/2021	Bond Future			169.80971	169.80971	169.76779	169.76779			0.00	0	
Total R212 Future												0.00	0	6,74
Total For R212												0.00	0	6,74
R213	On	06/08/2020	Bond Future			9.83499	84.77439	10.19462	82.77120		17.65	0.00	0	14,26
R213	On	05/11/2020	Bond Future			10.00711	82.28973	10.38100	80.26215		17.62	0.00	0	
R213	On	04/02/2021	Bond Future			10.19519	83.31818	10.58476	81.26539		16.24	0.00	0	
R213	On	06/05/2021	Bond Future			10.38109	80.85359	10.78678	78.77446		16.95	0.00	0	
Total R213 Future												0.00	0	14,26
R213	On	06/08/2020	Bond Future	9.31	Put			5,991.81000	5.99181	4,533,720	17.05	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Call			915.02000	0.91502	1,448,660	17.03	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put			6,082.81000	6.08281	4,613,260	17.03	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Call			928.93000	0.92893	1,468,290	17.04	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put			6,037.21000	6.03721	4,573,380	17.04	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call			942.98000	0.94298	1,488,080	17.05	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			6,491.61000	6.49161	5,221,620	17.30	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call			2,139.46000	2.13946	2,901,550	17.30	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put			6,453.66000	6.45366	5,188,170	17.30	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			2,158.85000	2.15885	2,925,430	17.31	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			6,415.87000	6.41587	5,154,870	17.31	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call			2,120.18000	2.12018	2,877,770	17.30	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,955.23000	1.95523	2,624,420	15.62	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			8,480.87000	8.48087	7,097,270	15.62	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call			1,971.63000	1.97163	2,644,610	15.63	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			8,439.74000	8.43974	7,059,930	15.63	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,988.35000	1.98835	2,665,160	15.63	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	04/02/2021	Bond Future	9.41	Put		8,398.99000	8.39899	7,023,010	15.63	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		8,486.34000	8.48634	9,940,970	18.13	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		3,183.96000	3.18396	2,559,460	18.13	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call		8,514.68000	8.51468	9,971,830	18.13	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		3,166.48000	3.16648	2,544,500	18.13	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		8,543.05000	8.54305	10,002,720	18.13	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		3,149.07000	3.14907	2,529,610	18.13	0.00	0	
Total R213 Option											0.00	0	
Total For R213											0.00	0	14,26
R214	On	06/08/2020	Bond Future			11.30988	64.81323	11.51390	63.72433	24.94	20,869,860.06	322	22,1
R214	On	05/11/2020	Bond Future			11.48702	62.33403	11.69882	61.23199	25.06	0.00	0	
R214	On	04/02/2021	Bond Future			11.67820	63.11313	11.89860	61.99740	23.07	0.00	0	
R214	On	06/05/2021	Bond Future			11.86566	60.64155	12.09478	59.51152	24.24	0.00	0	
Total R214 Future											20,869,860.06	322	22,1'
R214	On	06/08/2020	Bond Future	9.98	Call		474.12000	0.47412	606,070	23.97	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put		9,500.99000	9.50099	8,544,040	23.97	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call		481.51000	0.48151	615,240	23.97	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put		9,442.76000	9.44276	8,487,590	23.97	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call		466.81000	0.46681	597,010	23.97	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put		9,559.40000	9.55940	8,600,700	23.97	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call		1,387.55000	1.38755	1,650,560	24.02	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		9,632.74000	9.63274	8,793,710	24.02	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		1,401.08000	1.40108	1,666,050	24.03	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		9,583.28000	9.58328	8,746,210	24.03	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		1,375.03000	1.37503	1,636,160	24.02	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		9,683.31000	9.68331	8,842,400	24.02	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		1,762.37000	1.76237	2,058,540	22.11	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		10,571.73000	10.57173	9,752,170	22.11	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		1,777.19000	1.77719	2,075,180	22.11	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		10,524.28000	10.52428	9,706,540	22.11	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		1,747.45000	1.74745	2,041,790	22.10	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		10,619.16000	10.61916	9,797,770	22.10	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		6,312.57000	6.31257	6,949,590	25.43	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		5,519.35000	5.51935	5,026,340	25.43	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		6,339.80000	6.33980	6,978,240	25.45	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		5,499.14000	5.49914	5,007,550	25.45	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		6,285.36000	6.28536	6,920,950	25.41	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		5,539.65000	5.53965	5,045,210	25.41	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	Open Interest
Total For R214										20,869,860.06	322	22,11
Total for Bond										2,113,572,845.86	22,350	1,207,84
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 06/08/2020 GOVI			694.41700	694.41700	681.75800	681.75800			6,944,170.00	1	1,04
GOVI On 05/11/2020 GOVI			703.08700	703.08700	690.28000	690.28000			0.00	0	
GOVI On 04/02/2021 GOVI			711.87100	711.87100	698.90500	698.90500			0.00	0	
GOVI On 06/05/2021 GOVI			721.01100	721.01100	707.88000	707.88000			0.00	0	
Total GOVI Future									6,944,170.00	1	1,04
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			463,720.00000	46.37200	337,130,000		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			463,820.00000	46.38200	337,230,000		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			463,620.00000	46.36200	337,030,000		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			475,600.00000	47.56000	347,530,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.85	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.85	Put			475,700.00000	47.57000	347,630,000		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			475,500.00000	47.55000	347,430,000		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			520,450.00000	52.04500	390,790,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Call			0.00000	0.00000	0,000		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
GOVI	On	04/02/2021	GOVI	750.96	Put			520,550.00000	52.05500	390,890,000		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			520,350.00000	52.03500	390,690,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			292,100.00000	29.21000	423,410,000		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			292,000.00000	29.20000	423,310,000		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			291,900.00000	29.19000	423,210,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												6,944,170.00	1	1,04
Total for GOVI												6,944,170.00	1	1,04
AL37	On	06/08/2020	Index Future			736.53000	736.53000	721.73600	721.73600			0.00	0	
AL37	On	05/11/2020	Index Future			745.72600	745.72600	730.75700	730.75700			0.00	0	
AL37	On	04/02/2021	Index Future			755.04200	755.04200	739.88800	739.88800			0.00	0	
AL37	On	06/05/2021	Index Future			764.73600	764.73600	749.39000	749.39000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	06/08/2020	Index Future			803.30500	803.30500	783.98000	783.98000			0.00	0	
AL7T	On	05/11/2020	Index Future			813.33500	813.33500	793.78000	793.78000			0.00	0	
AL7T	On	04/02/2021	Index Future			823.49600	823.49600	803.69800	803.69800			0.00	0	
AL7T	On	06/05/2021	Index Future			834.06900	834.06900	814.02000	814.02000			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	06/08/2020	Index Future			701.88600	701.88600	689.27300	689.27300			0.00	0	20
ALBI	On	05/11/2020	Index Future			710.65000	710.65000	697.88900	697.88900			0.00	0	
ALBI	On	04/02/2021	Index Future			719.52800	719.52800	706.60900	706.60900			0.00	0	
ALBI	On	06/05/2021	Index Future			728.76600	728.76600	715.68400	715.68400			0.00	0	
Total ALBI Future												0.00	0	20
Total For ALBI												0.00	0	20
IGOV	On	06/08/2020	Index Future			253.08900	253.08900	253.02900	253.02900			0.00	0	1,10
IGOV	On	05/11/2020	Index Future			256.31100	256.31100	256.25300	256.25300			0.00	0	4
IGOV	On	04/02/2021	Index Future			259.57400	259.57400	259.51600	259.51600			0.00	0	
IGOV	On	06/05/2021	Index Future			262.96700	262.96700	262.90900	262.90900			0.00	0	
Total IGOV Future												0.00	0	1,14
Total For IGOV												0.00	0	1,14
Total for Index												0.00	0	1,36
5Y STN	On	21/12/2021	Interest Rate Swap			90.99000	90.99000	91.13000	91.13000			0.00	0	4

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 :										2,120,517,015.86	22,351	1,210,29
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.23117				0.00	0	
Total AA06 SPOT										0.00	0	
Total For AA06										0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			5.72500	104.18614	5.72500	104.17007				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	105.47200	10.00000	105.44400				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	102.30443	11.37000	102.27360				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	102.49386	11.81000	102.46190				0.00	0	
Total AB020U SPOT										0.00	0	
Total For AB020U										0.00	0	
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB021U SPOT										0.00	0	
Total For AB021U										0.00	0	
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB023U SPOT										0.00	0	
Total For AB023U										0.00	0	
AB024L On 05/05/2021 Spot Bond			100.00000	53.19279	100.00000	53.07570				0.00	0	
Total AB024U SPOT										0.00	0	
Total For AB024U										0.00	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
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	46.40695	100.00000	46.30367				0.00	0	
Total AB026U SPOT										0.00	0	
Total For AB026U										0.00	0	
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB028U SPOT										0.00	0	
Total For AB028U										0.00	0	
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB029U SPOT										0.00	0	
Total For AB029U										0.00	0	
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB030U SPOT										0.00	0	
Total For AB030U										0.00	0	
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB031U SPOT										0.00	0	
Total For AB031U										0.00	0	
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB032U SPOT										0.00	0	
Total For AB032U										0.00	0	
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB033U SPOT										0.00	0	
Total For AB033U										0.00	0	
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB034U SPOT										0.00	0	
Total For AB034U										0.00	0	
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB035U SPOT										0.00	0	
Total For AB035U										0.00	0	
ABC12: On 25/11/2020 Spot Bond			10.00000	105.68200	10.00000	105.65500				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	292.88104				0.00	0	
Total ABCPI3 SPOT										0.00	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 ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.60454				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.65371				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.95635				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF19U 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	101.61153				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.88974				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.32461				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.46364				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	103.32203				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN20 On 30/05/2020 Spot Bond					0.00000	99.88195				0.00	0	
Total ABFN20 SPOT										0.00	0	
Total For ABFN20										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.21988				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	100.02819				0.00	600,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN22 SPOT										0.00	600,000,000	300,000,000
Total For ABFN22										0.00	600,000,000	300,000,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.67831				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.70330				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.97889				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.75336				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	99.99291				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	99.71518				0.00	0	1,000,000,000
Total ABFN28 SPOT										0.00	0	1,000,000,000
Total For ABFN28										0.00	0	1,000,000,000
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.09415				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	98.63834				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.01499				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	99.79852				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	99.92130				0.00	0	1,000,000,000
Total ABFN33 SPOT										0.00	0	1,000,000,000
Total For ABFN33										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.33286				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	99.56148				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.05005				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	100.17312				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.44851				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.81258				0.00	0	200,000,00
Total ABFN39 SPOT										0.00	0	200,000,00
Total For ABFN39										0.00	0	200,000,00
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.79051				0.00	0	1,500,000,00
Total ABFN40 SPOT										0.00	0	1,500,000,00
Total For ABFN40										0.00	0	1,500,000,00
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.35181				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.44231				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.83465				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.84824				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.85803				0.00	0	
Total ABFN45 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN45										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.28411				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	99.99991				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK6 On 05/06/2020 Spot Bond					0.00000	102.03131				0.00	0	
Total ABK6 SPOT										0.00	0	
Total For ABK6										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	101.67968				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI02 On 05/06/2020 Spot Bond			5.90000	5.90000	5.90000	157.11372				0.00	0	
Total ABKI02 SPOT										0.00	0	
Total For ABKI02										0.00	0	
ABKI02 On 05/06/2020 Spot Bond			100.00000	119.99884	100.00000	119.64689				0.00	0	
Total ABKI02/R212 SPOT										0.00	0	
Total For ABKI02/R212										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			5.62000	5.62000	5.62000	139.44333				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	42.47873	100.00000	42.37161				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.65000	8.65000	8.65000	127.88231				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	13.44305	100.00000	13.40931				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	97.07406				0.00	0	800,000,00
Total ABKS1 SPOT										0.00	0	800,000,00
Total For ABKS1										0.00	0	800,000,00
ABN05 On 18/04/2021 Spot Bond			4.01000	209.42027	4.01000	209.33283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.85000	4.85000	4.85000	131.22687				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.18000	5.18000	5.18000	170.33879				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.10500	5.10500	5.10500	201.84147				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.56500	6.56500	6.56500	104.66758				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.19000	9.19000	9.19000	110.68268				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			5.22500	5.22500	5.22500	102.18475				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			9.73500	9.73500	9.73500	107.97082				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			5.05500	104.81329	5.05500	104.79899				0.00	0	620,000,00
Total ABS11 SPOT										0.00	0	620,000,00
Total For ABS11										0.00	0	620,000,00
ABS13 On 14/05/2022 Spot Bond			5.93000	107.08507	5.93000	107.06806				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			5.28000	102.08059	5.28000	102.06619				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.38500	110.27735	5.38500	110.26143				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS16 On 11/11/2025 Spot Bond			8.18500	109.87145	8.18500	109.84752				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.53500	111.71237	8.53500	111.68700				0.00	0	1,500,000.00
Total ABS17 SPOT										0.00	0	1,500,000.00
Total For ABS17										0.00	0	1,500,000.00
ABS18 On 26/09/2023 Spot Bond			5.80500	113.60085	5.80500	113.58318				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS6 On 01/06/2020 Spot Bond			4.27500	103.96606	4.27500	103.95389				0.00	0	
Total ABS6 SPOT										0.00	0	
Total For ABS6										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.88500	101.27143	8.88500	101.24751				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.83834	100.00000	10.81448				0.00	0	
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	301.93115				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			2.90000	164.85672	2.90000	164.79275				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	

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 ABT04U										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.63500	10.63500	10.63500	104.87256				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ACIF1U SPOT										0.00	0	
Total For ACIF1U										0.00	0	
ACL08E On 25/11/2020 Spot Bond			10.00000	105.68200	10.00000	105.65500				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	101.47113				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL09E On 20/12/2025 Spot Bond					0.00000	101.43799				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	275.42169				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL12E 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	
ACL12E On 20/09/2021 Spot Bond					0.00000	101.39675				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14Z On 25/11/2020 Spot Bond			10.00000	105.68200	10.00000	105.65500				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL14E On 20/12/2021 Spot Bond					0.00000	101.40175				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18E On 20/09/2022 Spot Bond					0.00000	100.70013				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	101.54874				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL187 SPOT										0.00	0	
Total For ACL187										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	101.42985				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	
ACL188 On 20/09/2022 Spot Bond					0.00000	101.43490				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.43490				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL194 On 20/12/2022 Spot Bond					0.00000	101.46312				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.46312				0.00	0	
Total ACL202 SPOT										0.00	0	
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	100.41029				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	
ACL214 On 20/12/2023 Spot Bond					0.00000	101.38185				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL217 On 26/01/2021 Spot Bond					0.00000	100.42730				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL220 On 20/09/2021 Spot Bond					0.00000	101.37519				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL222 On 20/09/2021 Spot Bond					0.00000	101.35030				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.97786				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	103.35497				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	99.98454				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	99.98440				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	99.83686				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	97.62697				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	93.29871				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	99.03435				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	96.28392				0.00	0	3,663,000,00
Total AGT02 SPOT										0.00	0	3,663,000,00
Total For AGT02										0.00	0	3,663,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	95.58048				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.53794				0.00	0	
Total AHF2A3 SPOT										0.00	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 AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.35776				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.43196				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.52578				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3AI On 18/04/2022 Spot Bond					0.00000	100.52171				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.56646				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.61117				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.75723				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.80179				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.25133				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	99.98406				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.60500	111.81352	6.60500	111.79356				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	99.98324				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	99.98215				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	99.97446				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.40744				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.54267				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	99.98318				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	99.98207				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	99.97427				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHL1A On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHL1AU SPOT										0.00	0	
Total For AHL1AU										0.00	0	
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHL1BU SPOT										0.00	0	
Total For AHL1BU										0.00	0	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,74
Total AHY2U SPOT										0.00	0	4,160,827,74
Total For AHY2U										0.00	0	4,160,827,74
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIG2U SPOT										0.00	0	
Total For AIG2U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR02 On 30/04/2023 Spot Bond			6.68500	113.80576	6.68500	113.78532				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			6.25500	110.30626	6.25500	110.28760				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			11.77500	89.50148	11.77500	89.47335				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.61000	168.66330	5.61000	168.58568				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIRS1U SPOT										0.00	0	
Total For AIRS1U										0.00	0	
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIRT1U SPOT										0.00	0	
Total For AIRT1U										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.57197				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF05 On 24/08/2020 Spot Bond					0.00000	100.12229				0.00	0	
Total APF05 SPOT										0.00	0	
Total For APF05										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.36851				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.30719				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.02900				0.00	0	
Total APF08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.49853				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.73774				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond					0.00000	101.51700				0.00	0	
Total APF11 SPOT										0.00	0	
Total For APF11										0.00	0	
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS133U SPOT										0.00	0	
Total For AS133U										0.00	0	
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS139U SPOT										0.00	0	
Total For AS139U										0.00	0	
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS167U SPOT										0.00	0	
Total For AS167U										0.00	0	
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS168U SPOT										0.00	0	
Total For AS168U										0.00	0	
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS221U SPOT										0.00	0	
Total For AS221U										0.00	0	
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS224U SPOT										0.00	0	
Total For AS224U										0.00	0	
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS248U SPOT										0.00	0	
Total For AS248U										0.00	0	
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS249U SPOT										0.00	0	
Total For AS249U										0.00	0	
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AS266U SPOT										0.00	0	
Total For AS266U										0.00	0	
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS288U SPOT										0.00	0	
Total For AS288U										0.00	0	
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS294U SPOT										0.00	0	
Total For AS294U										0.00	0	
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS343U SPOT										0.00	0	
Total For AS343U										0.00	0	
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS345U SPOT										0.00	0	
Total For AS345U										0.00	0	
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS347U SPOT										0.00	0	
Total For AS347U										0.00	0	
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS349U SPOT										0.00	0	
Total For AS349U										0.00	0	
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS350U SPOT										0.00	0	
Total For AS350U										0.00	0	
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS367U SPOT										0.00	0	
Total For AS367U										0.00	0	
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS377U SPOT										0.00	0	
Total For AS377U										0.00	0	
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS391U SPOT										0.00	0	
Total For AS391U										0.00	0	
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS404U SPOT										0.00	0	
Total For AS404U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			5.35500	219.53471	5.35500	219.43516				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03L On 07/12/2033 Spot Bond			5.37000	196.56874	5.37000	196.47955				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN06L On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN064 SPOT										0.00	0	
Total For ASN064										0.00	0	
ASN07L On 20/06/2020 Spot Bond					0.00000	101.58064				0.00	0	
Total ASN078 SPOT										0.00	0	
Total For ASN078										0.00	0	
ASN08L On 20/09/2020 Spot Bond					0.00000	101.33033				0.00	0	
Total ASN080 SPOT										0.00	0	
Total For ASN080										0.00	0	
ASN08L On 20/06/2020 Spot Bond					0.00000	101.52767				0.00	0	
Total ASN083 SPOT										0.00	0	
Total For ASN083										0.00	0	
ASN08L On 03/09/2020 Spot Bond					0.00000	102.55793				0.00	0	
Total ASN084 SPOT										0.00	0	
Total For ASN084										0.00	0	
ASN08L On 01/10/2020 Spot Bond					0.00000	103.17902				0.00	0	
Total ASN087 SPOT										0.00	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 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	100.54843				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09 On 10/11/2020 Spot Bond					0.00000	100.17333				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09 On 20/12/2020 Spot Bond					0.00000	96.95899				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN11 On 02/12/2020 Spot Bond					0.00000	101.94037				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	101.78048				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN11 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12 On 20/12/2020 Spot Bond					0.00000	101.79431				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13 On 20/12/2020 Spot Bond					0.00000	101.77776				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN13 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	
ASN13 On 31/01/2022 Spot Bond			3.63000	162.90919	3.63000	162.84275				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 30/03/2021 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 ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14: On 20/06/2020 Spot Bond					0.00000	101.58652				0.00	0	
Total ASN143 SPOT										0.00	0	
Total For ASN143										0.00	0	
ASN14: 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	
ASN14: On 20/06/2021 Spot Bond					0.00000	93.78306				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.30552				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.31193				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			3.67500	162.79012	3.67500	162.72354				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	48.74614				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	101.98355				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.82000	163.10871	5.82000	163.03273				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15: On 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	100.23537				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.01659				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	101.92293				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	101.54938				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 12/06/2020 Spot Bond					0.00000	101.64866				0.00	0	
Total ASN190 SPOT										0.00	0	
Total For ASN190										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.23148				0.00	0	
Total ASN194 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.41000	96.11029	5.41000	96.06650				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	101.29724				0.00	0	100,000,00
Total ASN196 SPOT										0.00	0	100,000,00
Total For ASN196										0.00	0	100,000,00
ASN20: On 20/06/2022 Spot Bond					0.00000	101.31085				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.39249				0.00	0	1,900,00
Total ASN204 SPOT										0.00	0	1,900,00
Total For ASN204										0.00	0	1,900,00
ASN20: On 24/08/2021 Spot Bond					0.00000	99.89652				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	99.88345				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 28/08/2020 Spot Bond					0.00000	99.87469				0.00	0	
Total ASN210 SPOT										0.00	0	
Total For ASN210										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	99.84787				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	99.85996				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.54607				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.30554				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.02659				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	99.99985				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN280 On 21/08/2023 Spot Bond					0.00000	99.98330				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	101.74092				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN290 On 26/09/2023 Spot Bond					0.00000	101.29497				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.37189				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	101.64545				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN315 On 20/01/2021 Spot Bond					0.00000	101.51563				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN318 On 31/03/2029 Spot Bond			5.23000	5.23000	5.23000	90.69268				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			5.52500	5.52500	5.52500	84.79197				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.32009				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	101.45147				0.00	0	60,000,00
Total ASN328 SPOT										0.00	0	60,000,00
Total For ASN328										0.00	0	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	Open Interest
ASN33: On 09/05/2024 Spot Bond					0.00000	100.17586				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	101.32706				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.52000	94.72168	5.52000	94.67823				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.38845				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.28549				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.28549				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.29719				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.35405				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.34697				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.34697				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	99.79639				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.53768				0.00	0	
Total ASN369 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.32869				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.36353				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.40053				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	101.61292				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	101.61292				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.52281				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.33699				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2020 Spot Bond					0.00000	99.99993				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.58705				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.33035				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.49619				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2020 Spot Bond					0.00000	101.94895				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2020 Spot Bond					0.00000	100.41188				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN421 On 20/12/2024 Spot Bond					0.00000	101.88311				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN75U 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	102.15011				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			5.85500	106.32803	5.85500	106.31127				0.00	0	1,000,000.00
Total BAW19 SPOT										0.00	0	1,000,000.00
Total For BAW19										0.00	0	1,000,000.00
BAW21 On 24/03/2022 Spot Bond			5.68500	107.68189	5.68500	107.66550				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.43395	9.30000	101.40890				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	102.18004				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW26U SPOT										0.00	0	
Total For BAW26U										0.00	0	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW27U SPOT										0.00	0	
Total For BAW27U										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	102.72656				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW29 On 22/02/2023 Spot Bond					0.00000	99.96747				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.73492				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.09996				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW32 On 14/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW32U SPOT										0.00	0	
Total For BAW32U										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.74366				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA58 On 30/06/2020 Spot Bond					0.00000	101.75952				0.00	0	
Total BAYA58 SPOT										0.00	0	
Total For BAYA58										0.00	0	
BAYA60 On 30/06/2020 Spot Bond			8.85000	8.85000	8.85000	105.15465				0.00	0	
Total BAYA60 SPOT										0.00	0	
Total For BAYA60										0.00	0	
BAYA61 On 30/06/2020 Spot Bond					0.00000	101.59185				0.00	0	
Total BAYA61 SPOT										0.00	0	
Total For BAYA61										0.00	0	
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.49704				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	102.73603				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.51055				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.72861				0.00	0	
Total BAYA65 SPOT										0.00	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 BAYA65										0.00	0	
BAYA65 On 31/03/2021 Spot Bond					0.00000	101.49711				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA66 On 31/03/2023 Spot Bond			8.45500	8.45500	8.45500	108.36645				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA67 On 30/06/2021 Spot Bond					0.00000	101.40916				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.40916				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.40916				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA71 On 31/03/2026 Spot Bond			11.24500	11.24500	11.24500	105.56790				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	102.37578				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	103.53043				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	102.47114				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	102.47121				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	102.61564				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.54441				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.53079				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYB08 On 30/09/2020 Spot Bond					0.00000	103.04317				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB10 On 30/06/2020 Spot Bond					0.00000	101.98343				0.00	0	
Total BAYB11 SPOT										0.00	0	
Total For BAYB11										0.00	0	
BAYB11 On 30/06/2021 Spot Bond					0.00000	101.71348				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	101.74640				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.74640				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.74640				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.78045				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	101.74705				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.74705				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	105.61443				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total BAYD5U SPOT										0.00	0	
Total For BAYD5U										0.00	0	
BAYD6 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	99.87358				0.00	0	
Total BC126 SPOT										0.00	0	
Total For BC126										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.21779				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.15638				0.00	0	10,000,000.00
Total BCJ15 SPOT										0.00	0	10,000,000.00
Total For BCJ15										0.00	0	10,000,000.00
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.64294				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.19000	8.19000	8.19000	100.29642				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD302L On 18/04/2028 Spot Bond			100.00000	8.88645	100.00000	8.86678				0.00	0	
Total BD302U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BD302U										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.28936				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	102.36276				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	101.08763				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BG1A7U SPOT										0.00	0	
Total For BG1A7U										0.00	0	
BGL05 On 04/09/2020 Spot Bond			6.95500	103.59017	6.95500	103.57083				0.00	0	
Total BGL05 SPOT										0.00	0	
Total For BGL05										0.00	0	
BGL06 On 04/09/2020 Spot Bond					0.00000	102.86395				0.00	0	
Total BGL06 SPOT										0.00	0	
Total For BGL06										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.25500	111.94560	7.25500	111.92392				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	102.24137				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL09 On 29/09/2020 Spot Bond			6.95500	103.12579	6.95500	103.10663				0.00	0	
Total BGL09 SPOT										0.00	0	
Total For BGL09										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.59248				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.15500	105.32630	7.15500	105.30617				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	103.22596				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.63500	108.93946	6.63500	108.91992				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.55800				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	105.65268				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	99.89110				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.24275				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.87120				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.12467				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.85284				0.00	0	4,700,000,00
Total BGT01 SPOT										0.00	0	4,700,000,00
Total For BGT01										0.00	0	4,700,000,00
BID07 On 30/06/2020 Spot Bond					0.00000	101.16113				0.00	0	
Total BID07 SPOT										0.00	0	
Total For BID07										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.66418				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.10231				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	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
BID10 On 15/11/2023 Spot Bond					0.00000	100.01907				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.99500	111.33832	5.99500	111.32045				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.58652				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.55155				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.17361				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	97.44193				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.42147				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.98570				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.98145				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	101.24337				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	101.49568				0.00	0	
Total BPPF04 SPOT										0.00	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 BPPF04										0.00	0	
BPPF04 On 22/03/2021 Spot Bond					0.00000	101.19548				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF08 On 23/07/2021 Spot Bond					0.00000	100.56193				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF11 On 09/10/2023 Spot Bond					0.00000	101.49316				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF13 On 23/07/2020 Spot Bond					0.00000	100.42956				0.00	0	
Total BPPF16 SPOT										0.00	0	
Total For BPPF16										0.00	0	
BPPF16 On 19/11/2020 Spot Bond					0.00000	100.03324				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF18 On 19/11/2022 Spot Bond					0.00000	100.03768				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF19 On 19/11/2024 Spot Bond					0.00000	100.01490				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF20 On 26/02/2023 Spot Bond					0.00000	99.91171				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BS2C1U SPOT										0.00	0	
Total For BS2C1U										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.52583				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.18059				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BX161L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX161U SPOT										0.00	0	
Total For BX161U										0.00	0	
BX162L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX162U SPOT										0.00	0	
Total For BX162U										0.00	0	
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX163U SPOT										0.00	0	
Total For BX163U										0.00	0	
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX164U SPOT										0.00	0	
Total For BX164U										0.00	0	
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYA68U SPOT										0.00	0	
Total For BYA68U										0.00	0	
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYB10U SPOT										0.00	0	
Total For BYB10U										0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	100.93215				0.00	0	
Total CBL24 SPOT										0.00	0	
Total For CBL24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.87500	106.22257	4.87500	106.20866				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	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
CBL28 On 21/05/2021 Spot Bond					0.00000	99.14610				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.79564				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.58500	118.64070	7.58500	118.61658				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.16500	113.24864	9.16500	113.22091				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			8.95500	110.48158	8.95500	110.45528				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.96500	104.49726	9.96500	104.46934				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	105.68250	10.00000	105.65490				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	101.54898				0.00	0	
Total CGR21 SPOT										0.00	0	
Total For CGR21										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	101.05617				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.72239				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR32 On 21/07/2020 Spot Bond					0.00000	100.69747				0.00	0	
Total CGR32 SPOT										0.00	0	
Total For CGR32										0.00	0	
CGR33 On 22/09/2020 Spot Bond					0.00000	101.60527				0.00	0	
Total CGR33 SPOT										0.00	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 CGR33										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.16822				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	101.58843				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.41125				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.29140				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond					0.00000	101.29735				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.46191				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.82271				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.81071				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CL569U SPOT										0.00	0	
Total For CL569U										0.00	0	
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL570U SPOT										0.00	0	
Total For CL570U										0.00	0	
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL572U SPOT										0.00	0	
Total For CL572U										0.00	0	
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL573U SPOT										0.00	0	
Total For CL573U										0.00	0	
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA4U SPOT										0.00	0	
Total For CLA4U										0.00	0	
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA5U SPOT										0.00	0	
Total For CLA5U										0.00	0	
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA6U SPOT										0.00	0	
Total For CLA6U										0.00	0	
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLB1U SPOT										0.00	0	
Total For CLB1U										0.00	0	
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLC2U SPOT										0.00	0	
Total For CLC2U										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.86624				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	156.82824	3.14000	156.68831				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			3.60000	3.60000	3.60000	155.15042				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN23(On 25/11/2020 Spot Bond			10.00000	105.68200	10.00000	105.65500				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN23(On 25/11/2020 Spot Bond			10.00000	105.68200	10.00000	105.65500				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN29(On 25/11/2020 Spot Bond			10.00000	105.68200	10.00000	105.65500				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN31(On 20/03/2023 Spot Bond			8.36500	105.88126	8.36500	105.85769				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31(On 20/03/2023 Spot Bond					0.00000	101.54948				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34(On 20/12/2023 Spot Bond					0.00000	100.88998				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36(On 20/03/2024 Spot Bond			7.02500	113.42074	7.02500	113.39947				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36(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	
CLN36(On 20/03/2024 Spot Bond			9.16500	114.25133	9.16500	114.22351				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36(On 06/08/2023 Spot Bond					0.00000	100.34051				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37(On 26/07/2022 Spot Bond					0.00000	100.44824				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37(On 20/03/2024 Spot Bond					0.00000	108.78942				0.00	0	
Total CLN371 SPOT										0.00	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 CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			5.85000	104.87371	5.85000	104.85728				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	100.42997	10.98000	100.40081				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			11.00000	101.82046	11.00000	101.79084				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/03/2021 Spot Bond					0.00000	100.41604				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			8.95500	112.85877	8.95500	112.83190				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	101.67508				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond					0.00000	101.36348				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 26/01/2021 Spot Bond					0.00000	100.48082				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN387 On 20/09/2022 Spot Bond					0.00000	101.37187				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 20/06/2020 Spot Bond					0.00000	101.91146				0.00	0	
Total CLN397 SPOT										0.00	0	
Total For CLN397										0.00	0	
CLN397 On 14/11/2022 Spot Bond					0.00000	100.11010				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.10930				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN400 On 20/06/2020 Spot Bond					0.00000	101.37179				0.00	0	
Total CLN400 SPOT										0.00	0	
Total For CLN400										0.00	0	
CLN400 On 20/06/2020 Spot Bond					0.00000	99.34890				0.00	0	
Total CLN406 SPOT										0.00	0	
Total For CLN406										0.00	0	
CLN406 On 20/06/2020 Spot Bond					0.00000	101.38008				0.00	0	
Total CLN407 SPOT										0.00	0	
Total For CLN407										0.00	0	
CLN407 On 18/07/2020 Spot Bond					0.00000	99.00656				0.00	0	
Total CLN409 SPOT										0.00	0	
Total For CLN409										0.00	0	
CLN409 On 20/09/2020 Spot Bond					0.00000	100.70098				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN410 On 20/09/2020 Spot Bond					0.00000	101.63767				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN411 On 18/07/2020 Spot Bond					0.00000	100.82434				0.00	0	
Total CLN412 SPOT										0.00	0	
Total For CLN412										0.00	0	
CLN412 On 20/09/2020 Spot Bond					0.00000	101.75231				0.00	0	
Total CLN413 SPOT										0.00	0	
Total For CLN413										0.00	0	
CLN413 On 20/09/2020 Spot Bond					0.00000	101.59558				0.00	0	
Total CLN415 SPOT										0.00	0	
Total For CLN415										0.00	0	
CLN415 On 18/07/2020 Spot Bond					0.00000	100.74480				0.00	0	
Total CLN416 SPOT										0.00	0	
Total For CLN416										0.00	0	
CLN416 On 23/09/2020 Spot Bond					0.00000	101.52934				0.00	0	
Total CLN418 SPOT										0.00	0	
Total For CLN418										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN419 On 20/12/2020 Spot Bond					0.00000	101.67843				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	101.11413				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	100.62547				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	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN423 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	
CLN424 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	
CLN425 On 20/12/2020 Spot Bond					0.00000	102.18601				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN426 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	
CLN429 On 20/12/2020 Spot Bond					0.00000	102.02585				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN430 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	
CLN431 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	
CLN432 On 20/12/2020 Spot Bond					0.00000	103.12700				0.00	0	
Total CLN432 SPOT										0.00	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 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	101.52104				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	101.44645				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	100.66980				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN439 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	
CLN440 On 24/05/2021 Spot Bond			5.75000	105.31342	5.75000	105.29703				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			3.60000	162.98862	3.60000	162.92229				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			7.10000	119.11853	7.10000	119.05889				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			7.34000	117.89906	7.34000	117.83929				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	101.73157				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.03456				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.34696				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.64156				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 15/02/2022 Spot Bond					0.00000	95.15589				0.00	0	7,793,400,00
Total CLN461 SPOT										0.00	0	7,793,400,00
Total For CLN461										0.00	0	7,793,400,00
CLN461 On 13/03/2022 Spot Bond			6.45500	107.91576	6.45500	107.89713				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	101.71034				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	101.27715				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	102.01487				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.01910				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	102.43785				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 20/09/2020 Spot Bond					0.00000	101.53759				0.00	0	
Total CLN476 SPOT										0.00	0	
Total For CLN476										0.00	0	
CLN476 On 29/11/2021 Spot Bond			100.00000	35.59037	100.00000	35.51117				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN48(On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48(On 20/05/2021 Spot Bond					0.00000	100.50009				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN48(On 20/05/2021 Spot Bond					0.00000	100.96647				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN48(On 02/12/2021 Spot Bond					0.00000	102.98736				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48(On 02/12/2021 Spot Bond			5.95000	109.86818	5.95000	109.85059				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48(On 20/06/2022 Spot Bond					0.00000	101.81827				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN48(On 23/06/2021 Spot Bond			9.45500	108.82461	9.45500	111.49513				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN48(On 28/07/2022 Spot Bond			6.25500	108.68141	6.25500	108.66302				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49(On 28/03/2022 Spot Bond					0.00000	102.00834				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	101.53612				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2020 Spot Bond					0.00000	99.85505				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			6.65500	114.67429	6.65500	114.65389				0.00	0	
Total CLN496 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	104.10392				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	99.99997				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN500 On 10/10/2020 Spot Bond					0.00000	100.88468				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.95172				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.98569				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.98569				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2020 Spot Bond					0.00000	100.47162				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.90580				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2020 Spot Bond					0.00000	100.93705				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	93.45546				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.78541	9.96000	101.75854				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.56201	10.01000	100.53517				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	99.90845				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	103.73152	9.60000	104.06736				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	101.71440				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 17/09/2020 Spot Bond					0.00000	101.54354				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN521 On 27/02/2023 Spot Bond					0.00000	99.88435				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.13117				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	101.80028	9.20000	101.77540				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.47516				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.09485				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.80937				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.21781				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN529 On 29/11/2021 Spot Bond					0.00000	101.31362				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2021 Spot Bond					0.00000	101.64490				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.71440				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.45487				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.59083				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.41500	9.41500	9.41500	107.22578				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	98.83242				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.41843				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.72247				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	101.86500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	99.79329				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
CLN545 On 17/01/2024 Spot Bond					0.00000	100.70909				0.00	0	
Total CLN545 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN545									0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.88500	107.80690	8.88500	107.78115			0.00	0	
Total CLN546 SPOT									0.00	0	
Total For CLN546									0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.93500	105.82151	8.93500	105.79637			0.00	0	
Total CLN547 SPOT									0.00	0	
Total For CLN547									0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.02500	105.06351	9.02500	105.03831			0.00	0	
Total CLN548 SPOT									0.00	0	
Total For CLN548									0.00	0	
CLN548 On 07/12/2025 Spot Bond			5.13000	5.13000	5.13000	105.35369		25,650,000,000,000.00	5,000,000,000	5,000,000,000	
Total CLN549 SPOT								25,650,000,000,000.00	5,000,000,000	5,000,000,000	
Total For CLN549								25,650,000,000,000.00	5,000,000,000	5,000,000,000	
CLN549 On 18/04/2028 Spot Bond					0.00000	281.30415			0.00	0	
Total CLN55 SPOT									0.00	0	
Total For CLN55									0.00	0	
CLN550 On 07/12/2025 Spot Bond			5.13000	5.13000	5.13000	105.35283		6,895,233,000,000.00	1,344,100,000	2,688,200,000	
Total CLN550 SPOT								6,895,233,000,000.00	1,344,100,000	2,688,200,000	
Total For CLN550								6,895,233,000,000.00	1,344,100,000	2,688,200,000	
CLN550 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	
CLN553 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	
CLN554 On 20/12/2020 Spot Bond					0.00000	102.37090			0.00	0	
Total CLN555 SPOT									0.00	0	
Total For CLN555									0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.03209			0.00	0	
Total CLN556 SPOT									0.00	0	
Total For CLN556									0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.15410			0.00	0	
Total CLN557 SPOT									0.00	0	
Total For CLN557									0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.91376			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.78934				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00
Total For CLN559										0.00	0	4,000,000.00
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	149.82200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.17799				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.16000	100.11046	10.16000	100.21567				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.88500	105.50466	8.88500	105.65334				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.23186				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	99.98439				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.22627				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.91272				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.16948				0.00	80,000,000	40,000.00
Total CLN568 SPOT										0.00	80,000,000	40,000.00
Total For CLN568										0.00	80,000,000	40,000.00
CLN568 On 13/05/2021 Spot Bond					0.00000	100.14474				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN57(On 13/05/2021 Spot Bond					0.00000	100.73229				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN57(On 12/11/2025 Spot Bond			9.11500	103.76299	9.11500	103.87858				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57(On 12/11/2025 Spot Bond					0.00000	100.16059				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57(On 13/05/2021 Spot Bond					0.00000	100.96968				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN57(On 11/02/2024 Spot Bond					0.00000	100.17021				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57(On 15/03/2024 Spot Bond					0.00000	101.63941				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57(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	
CLN57(On 20/06/2024 Spot Bond					0.00000	101.55425				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57(On 18/04/2026 Spot Bond					0.00000	100.57034				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57(On 02/04/2024 Spot Bond					0.00000	101.18181				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58(On 10/05/2024 Spot Bond					0.00000	100.17335				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58(On 30/05/2022 Spot Bond					0.00000	99.80457				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN582										0.00	0	27,500,000.00
CLN582 On 16/09/2025 Spot Bond					0.00000	101.84042				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.52578				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.89346				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.49189				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.78871				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.54214				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	101.60011				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.81746				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	103.86122				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			5.32000	123.16671	5.32000	101.28467				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	99.91512				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.23539				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	99.91512				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	99.94387				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.13633				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.68801				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.60011				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.60011				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.84127				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	102.49973				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.26500				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.14777				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.05628				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	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
CLN607 On 17/01/2024 Spot Bond					0.00000	100.64213				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	99.96669				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	100.52404	9.32000	100.49902				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.48798				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.78050				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	99.96784				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	101.92704				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2020 Spot Bond					0.00000	101.09166				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	101.64545				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.44646				0.00	0	
Total CLN617 SPOT										0.00	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 CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.51286				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.89344				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.39862				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.39748				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.37369				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	101.69501				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.42438				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.52500	108.86970	6.52500	108.85050				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.01879				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.42407				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.70000	80.35224	12.70000	80.32507				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	99.99981				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			9.58500	102.02909	9.58500	102.00285				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.01871				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/05/2021 Spot Bond					0.00000	99.98434				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.19187				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.17106				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.02020				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	99.98396				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.01864				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2021 Spot Bond					0.00000	100.01768				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	100.14454				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.02020				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64: On 17/10/2023 Spot Bond					0.00000	100.57781				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	99.98388				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.58124				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2022 Spot Bond					0.00000	100.40317				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.58295				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.01864				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64: On 31/05/2026 Spot Bond					0.00000	101.96056				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	100.01864				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65: On 19/11/2022 Spot Bond					0.00000	100.01510				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	100.01864				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65: On 18/02/2021 Spot Bond					0.00000	100.02778				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN65: On 02/04/2026 Spot Bond					0.00000	101.30540				0.00	0	
Total CLN654 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	102.18380				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.89555				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.13120				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.68049				0.00	0	290,000,00
Total CLN658 SPOT										0.00	0	290,000,00
Total For CLN658										0.00	0	290,000,00
CLN658 On 20/06/2023 Spot Bond					0.00000	101.28692				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN659 On 20/12/2023 Spot Bond					0.00000	101.32067				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	77.00000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.45955				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	68.17500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	83.70700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.65491				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.59331				0.00	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 CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.02206				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	100.56895				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.26503				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.24992				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.27606				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.22436				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 30/01/2025 Spot Bond				147.89712	0.00000	100.00000				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			100.00000	5.53254	100.00000	100.00000		634,410,000,000.00	6,344,100,000	12,688,200,000		
Total CLN674 SPOT								14,410,000,000,000.00	6,344,100,000	12,688,200,000		
Total For CLN674								14,410,000,000,000.00	6,344,100,000	12,688,200,000		
CLN81 On 18/04/2028 Spot Bond			8.19000	100.31842	8.19000	100.29642			0.00	0		
Total CLN81 SPOT									0.00	0		
Total For CLN81									0.00	0		
CLNF15 On 20/06/2020 Spot Bond					0.00000	101.38837			0.00	0		
Total CLNF15 SPOT									0.00	0		
Total For CLNF15									0.00	0		
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.03421			0.00	0		
Total CLNF16 SPOT									0.00	0		
Total For CLNF16									0.00	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
COJ05 On 05/06/2023 Spot Bond			7.95500	116.87594	7.95500	116.85104				0.00	0	2,000,000,00
Total COJ05 SPOT										0.00	0	2,000,000,00
Total For COJ05										0.00	0	2,000,000,00
COJ07 On 23/03/2021 Spot Bond			5.94000	105.61918	5.94000	105.60238				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.58500	113.18221	9.58500	113.15325				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.43500	117.72689	6.43500	117.70652				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.09000	106.34114	7.09000	106.32090				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.44500	100.01980	10.44500	99.99198				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			10.53500	98.59829	10.53500	98.57063				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.35500	9.35500	9.35500	110.72808				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	101.55051				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.73803				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	

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 CSA05U									0.00	0	
CSD04 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	
CSD05 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total CSD05U SPOT									0.00	0	
Total For CSD05U									0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.33750			0.00	0	
Total DENG85 SPOT									0.00	0	
Total For DENG85									0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.48101			0.00	0	
Total DENG87 SPOT									0.00	0	
Total For DENG87									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.34873			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.40537			0.00	0	
Total DENG91 SPOT									0.00	0	
Total For DENG91									0.00	0	
DENG9 On 11/09/2020 Spot Bond					0.00000	101.69968			0.00	0	
Total DENG92 SPOT									0.00	0	
Total For DENG92									0.00	0	
DENG9 On 23/09/2020 Spot Bond					0.00000	101.25835			0.00	0	
Total DENG93 SPOT									0.00	0	
Total For DENG93									0.00	0	
DENG9 On 27/09/2020 Spot Bond					0.00000	101.23236			0.00	0	
Total DENG94 SPOT									0.00	0	
Total For DENG94									0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	101.69969			0.00	0	
Total DENG97 SPOT									0.00	0	
Total For DENG97									0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.36772			0.00	0	
Total DENG98 SPOT									0.00	0	
Total For DENG98									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.43496			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.69453				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.98426				0.00	0	300,000,00
Total DSY01 SPOT										0.00	0	300,000,00
Total For DSY01										0.00	0	300,000,00
DSY02 On 21/11/2024 Spot Bond					0.00000	98.82753				0.00	400,000,000	180,000,00
Total DSY02 SPOT										0.00	400,000,000	180,000,00
Total For DSY02										0.00	400,000,000	180,000,00
DSY02 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY02U SPOT										0.00	0	
Total For DSY02U										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.33500	9.33500	9.33500	104.03194				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY03 On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY03U SPOT										0.00	0	
Total For DSY03U										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.23602				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY05U SPOT										0.00	0	
Total For DSY05U										0.00	0	
DSY06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY06U SPOT										0.00	0	
Total For DSY06U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV2021 On 18/06/2021 Spot Bond			6.18500	106.73472	6.18500	106.71696				0.00	0	200,000,00
Total DV2021 SPOT										0.00	0	200,000,00
Total For DV2021										0.00	0	200,000,00
DV23 On 27/02/2023 Spot Bond			6.50500	111.01576	6.50500	110.99624			3,525,710,000.00		542,000	595,20
Total DV23 SPOT									3,525,710,000.00		542,000	595,20
Total For DV23									3,525,710,000.00		542,000	595,20
DV23/R On 27/02/2023 Spot Bond			100.00000	21.58519	100.00000	21.53715				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	21.58519	100.00000	21.53715				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			6.12500	114.22689	6.12500	114.20796				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	102.44710	9.69000	102.42047				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.44710	9.69000	102.42047				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.92000	92.82287	11.92000	92.79335				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	102.54940	10.10000	102.52165				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.54940	10.10000	102.52165				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	101.44560				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF20 On 31/08/2020 Spot Bond					0.00000	101.81228				0.00	0	
Total DVF20C SPOT										0.00	0	
Total For DVF20C										0.00	0	
DVF20 On 23/10/2020 Spot Bond					0.00000	100.54341				0.00	0	
Total DVF20D SPOT										0.00	0	
Total For DVF20D										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	99.85341				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF22 On 28/03/2022 Spot Bond					0.00000	100.64989				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.41326				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.77360				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.97480				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.41545				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.76747				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.41351				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF30U 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	101.75901				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	101.85980				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	102.39635				0.00	0	25,000,000.00
Total DVFB26 SPOT										0.00	0	25,000,000.00
Total For DVFB26										0.00	0	25,000,000.00
DVFB2i On 31/01/2023 Spot Bond					0.00000	100.34058				0.00	0	
Total DVFB27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVFB27										0.00	0	
DVFB2: On 31/01/2025 Spot Bond					0.00000	100.34864				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2: On 31/01/2027 Spot Bond					0.00000	100.35617				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	89.16190	100.00000	88.95834				0.00	0	
Total E170/R207 SPOT										0.00	0	
Total For E170/R207										0.00	0	
E174 On 01/08/2020 Spot Bond			5.20000	105.66612	5.20000	105.65123				0.00	0	
Total E174 SPOT										0.00	0	
Total For E174										0.00	0	
E175 On 01/08/2021 Spot Bond			5.85000	112.78328	5.85000	112.76542				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.66000	108.74828	5.66000	108.73179				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.56500	113.08225	6.56500	113.06240				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.61500	97.11719	5.61500	97.07258				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			5.41000	85.42327	5.41000	85.38434				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	129.86292	2.25000	129.81480				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.26500	124.33615	5.23000	124.58348				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.06000	111.71621	5.06000	111.66653				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.97000	110.74277	4.97000	110.69361				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.27500	99.59868	5.27500	99.55373				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.38000	87.43653	5.38000	87.39676				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	129.86292	2.25000	129.81480				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	127.77695				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	125.75070				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			6.01500	104.11330	6.01500	104.09634				0.00	0	
Total EMM01 SPOT										0.00	0	
Total For EMM01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM02 On 11/03/2021 Spot Bond			5.86500	105.82317	5.86500	105.80655				0.00	0	
Total EMM02 SPOT										0.00	0	
Total For EMM02										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.60500	101.89023	9.60500	101.86427				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.62000	11.62000	11.62000	92.43983				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.97000	11.97000	11.97000	96.64445				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.68500	9.68500	9.68500	105.38353				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	106.09640				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	83.71229				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.44749				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01S On 23/04/2021 Spot Bond					0.00000	101.87134				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	101.88131				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX03U On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ENX03U SPOT										0.00	0	
Total For ENX03U										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	100.30996				0.00	0	
Total ENX04 SPOT										0.00	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 ENX04										0.00	0	
ENX06 On 12/06/2020 Spot Bond					0.00000	101.61105				0.00	0	
Total ENX06 SPOT										0.00	0	
Total For ENX06										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	101.01388				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.58040				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
EPF007 On 02/09/2020 Spot Bond					0.00000	101.84327				0.00	0	
Total EPF007 SPOT										0.00	0	
Total For EPF007										0.00	0	
EPF011 On 12/06/2020 Spot Bond					0.00000	101.75243				0.00	0	
Total EPF011 SPOT										0.00	0	
Total For EPF011										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	100.51285				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.24455				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.88330				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	101.67243				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.70189				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.66000				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	101.64859				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.23334				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF040 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF040 SPOT										0.00	0	
Total For EPF040										0.00	0	
EPF050 On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF050 SPOT										0.00	0	
Total For EPF050										0.00	0	
EPF080 On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF080 SPOT										0.00	0	
Total For EPF080										0.00	0	
EPF090 On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF090 SPOT										0.00	0	
Total For EPF090										0.00	0	
EPF100 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF100 SPOT										0.00	0	
Total For EPF100										0.00	0	
EPF110 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF110 SPOT										0.00	0	
Total For EPF110										0.00	0	
EPF120 On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF120 SPOT										0.00	0	
Total For EPF120										0.00	0	
EPF130 On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF130 SPOT										0.00	0	
Total For EPF130										0.00	0	
EPFC45 On 07/11/2020 Spot Bond					0.00000	100.21575				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	101.73654				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	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
EQS10 On 28/07/2022 Spot Bond					0.00000	100.54487				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQS11U On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQS11U SPOT										0.00	0	
Total For EQS11U										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	101.80528				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.83717				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.60543				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT02U On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQT02U SPOT										0.00	0	
Total For EQT02U										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.03196				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.03056				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.03413				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.03083				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA12 On 25/11/2020 Spot Bond			10.00000	105.68200	10.00000	105.65500				0.00	0	
Total ERS12/JIBAR SPOT										0.00	0	
Total For ERS12/JIBAR										0.00	0	
ERSA21 On 17/08/2020 Spot Bond					0.00000	100.16224				0.00	0	
Total ERS21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ERSA21										0.00	0	
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.03057				0.00	0	
Total ERSA24 SPOT										0.00	0	
Total For ERSA24										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.03218				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.03016				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.02948				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.17500	112.50835	6.17500	112.48955				7,127,185,000.00	1,154,200	1,801,268,20
Total ES23 SPOT										7,127,185,000.00	1,154,200	1,801,268,20
Total For ES23										7,127,185,000.00	1,154,200	1,801,268,20
ES23/R On 25/01/2023 Spot Bond			10.00000	103.18622	10.00000	103.15856				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.82500	96.64328	8.82500	96.62048				16,938,705,000.00	1,919,400	7,034,524,00
Total ES26 SPOT										16,938,705,000.00	1,919,400	7,034,524,00
Total For ES26										16,938,705,000.00	1,919,400	7,034,524,00
ES26/R On 02/04/2026 Spot Bond			7.85000	101.03619	7.85000	101.01493				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.91500	72.21920	12.13000	71.10140				11,939,003,959,000.00	1,002,014,600	7,070,000,00
Total ES33 SPOT										11,939,003,959,000.00	1,002,014,600	7,070,000,00
Total For ES33										11,939,003,959,000.00	1,002,014,600	7,070,000,00
ES33/R On 15/09/2033 Spot Bond			7.50000	101.34953	7.50000	101.32925				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.54000	70.60880	12.54000	70.58534				15,296,292,000.00	1,219,800	9,801,340,10
Total ES42 SPOT										15,296,292,000.00	1,219,800	9,801,340,10
Total For ES42										15,296,292,000.00	1,219,800	9,801,340,10
ES42/R On 25/04/2042 Spot Bond			8.50000	100.59310	8.50000	100.57022				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
ESFR0L On 20/04/2021 Spot Bond					0.00000	100.57907				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	101.63244				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.98528				0.00	0	150,000,00
Total EXX05 SPOT										0.00	0	150,000,00
Total For EXX05										0.00	0	150,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.38842				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	11.36376	100.00000	11.33623				0.00	0	
Total FFA1U SPOT										0.00	0	
Total For FFA1U										0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	18.35426	100.00000	18.30979				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF06U SPOT										0.00	0	
Total For FIF06U										0.00	0	
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF07U SPOT										0.00	0	
Total For FIF07U										0.00	0	
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF11U SPOT										0.00	0	
Total For FIF11U										0.00	0	
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF12U SPOT										0.00	0	
Total For FIF12U										0.00	0	
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF13U SPOT										0.00	0	
Total For FIF13U										0.00	0	
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.12737				0.00	0	
Total FIFB12 SPOT										0.00	0	
Total For FIFB12										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.14283				0.00	0	300,000,00
Total FIFB14 SPOT										0.00	0	300,000,00
Total For FIFB14										0.00	0	300,000,00
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.99982				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.02250				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.02585				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.39480				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC33 On 03/06/2020 Spot Bond					0.00000	101.74138				0.00	0	
Total FIFC33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FIFC33										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.15507				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	600,000,000,00
Total FMLA1U SPOT										0.00	0	500,000,000,00
Total For FMLA1U										0.00	0	500,000,000,00
FNTI10 On 29/05/2020 Spot Bond					0.00000	103.71671				0.00	0	
Total FNTI10 SPOT										0.00	0	
Total For FNTI10										0.00	0	
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPA1U SPOT										0.00	0	
Total For FPA1U										0.00	0	
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPB1U SPOT										0.00	0	
Total For FPB1U										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	102.75265				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			6.00500	6.00500	6.00500	108.59356				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB16 On 08/07/2020 Spot Bond					0.00000	101.49886				0.00	0	
Total FRB16 SPOT										0.00	0	
Total For FRB16										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	104.17666				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	103.19426				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			7.15500	105.67254	7.15500	105.65225				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	102.77245				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.21147				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.56614				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	100.03209				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	97.98304				0.00	0	2,700,000,00
Total FRB24 SPOT										0.00	0	2,700,000,00
Total For FRB24										0.00	0	2,700,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	97.13297				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	97.63621				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.38500	108.37154	9.38500	108.34438				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			3.00000	164.58812	3.00000	164.52380				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			3.56000	3.56000	3.56000	303.55248				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.65000	4.65000	4.65000	132.37592				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	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
FRBI28 On 31/03/2028 Spot Bond			5.23000	169.83113	5.23000	169.75467				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.17500	5.17500	5.17500	91.08539				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.68500	5.68500	5.68500	190.33347				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.69000	80.04082	5.69000	80.00382				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.66000	81.64581	5.66000	81.60806				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ01 On 30/11/2020 Spot Bond			4.78000	4.78000	4.78000	97.46119				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.78000	6.78000	6.78000	74.60909				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			6.85000	6.85000	6.85000	73.82583				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC121 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC121U SPOT										0.00	0	
Total For FRC121U										0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.50000	5.50000	5.50000	127.57074				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	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 FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	53.74968				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	105.68200	10.00000	105.65500				0.00	0	
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC20: On 07/10/2020 Spot Bond					0.00000	102.16143				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			3.71000	162.69760	3.71000	162.63090				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC22: On 20/05/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC225 SPOT										0.00	0	
Total For FRC225										0.00	0	
FRC23: On 31/01/2022 Spot Bond			4.57000	160.44585	4.57000	160.37636				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	102.18610				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	95.68843				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	96.08306				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24(On 19/10/2020 Spot Bond					0.00000	96.91073				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24(On 19/10/2020 Spot Bond					0.00000	101.42058				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24(On 19/10/2020 Spot Bond					0.00000	101.40459				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24(On 19/10/2020 Spot Bond					0.00000	101.09188				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24(On 19/10/2020 Spot Bond					0.00000	96.27986				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25(On 19/10/2020 Spot Bond					0.00000	101.08786				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25(On 13/02/2022 Spot Bond					0.00000	100.15711				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25(On 14/03/2022 Spot Bond					0.00000	101.63070				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25(On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25(On 17/07/2027 Spot Bond					0.00000	102.57717				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(On 10/10/2020 Spot Bond					0.00000	100.87007				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	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
FRC26: On 13/07/2020 Spot Bond					0.00000	100.89810				0.00	0	
Total FRC262 SPOT										0.00	0	
Total For FRC262										0.00	0	
FRC26: On 13/07/2020 Spot Bond					0.00000	100.94470				0.00	0	
Total FRC264 SPOT										0.00	0	
Total For FRC264										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	103.25944				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.75399				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.38660				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.89587				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	100.49520	9.80000	100.46907				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	101.65432				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	101.65808				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	101.77830				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	99.98387				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.47970				0.00	0	
Total FRC280 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	107.69416				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	100.89836				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.21776				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.42333				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	105.83128				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.34202				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	102.59428				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	100.48082				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	101.40781				0.00	0	800,000,00
Total FRC292 SPOT										0.00	0	800,000,00
Total For FRC292										0.00	0	800,000,00
FRC29: On 18/04/2021 Spot Bond					0.00000	100.51149				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.50335				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.10693				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.10855				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.10902				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC298 On 20/06/2024 Spot Bond					0.00000	101.64538				0.00	0	826,391,80
Total FRC299 SPOT										0.00	0	826,391,80
Total For FRC299										0.00	0	826,391,80
FRC300 On 25/04/2023 Spot Bond					0.00000	101.48651				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 30/11/2020 Spot Bond					0.00000	102.97157				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC301 On 11/11/2024 Spot Bond					0.00000	100.19803				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	102.23444				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 28/12/2020 Spot Bond					0.00000	101.06932				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC304 On 06/11/2023 Spot Bond					0.00000	100.30324				0.00	0	520,000,00
Total FRC305 SPOT										0.00	0	520,000,00
Total For FRC305										0.00	0	520,000,00
FRC305 On 27/02/2023 Spot Bond					0.00000	101.85065				0.00	0	600,000,00
Total FRC306 SPOT										0.00	0	600,000,00
Total For FRC306										0.00	0	600,000,00
FRC306 On 12/08/2020 Spot Bond					0.00000	100.13377				0.00	0	
Total FRC307 SPOT										0.00	0	
Total For FRC307										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC308 On 31/05/2024 Spot Bond					0.00000	102.43613				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC309 On 20/06/2024 Spot Bond					0.00000	101.32208				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	101.45972				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	101.17000				0.00	0	500,000,00
Total FRC311 SPOT										0.00	0	500,000,00
Total For FRC311										0.00	0	500,000,00
FRC312 On 23/02/2021 Spot Bond					0.00000	99.80000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	101.56254				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC314 On 23/02/2021 Spot Bond					0.00000	107.55000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	77.80489				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	101.70660				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.39094				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	92.25994				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	101.56243				0.00	0	
Total FRC319 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC319										0.00	0	
FRC32 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	1,700,000,00
Total FRC320 SPOT										0.00	0	1,700,000,00
Total For FRC320										0.00	0	1,700,000,00
FRC32 On 24/10/2020 Spot Bond					0.00000	100.49270				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	101.77447				0.00	0	
Total FRC322 SPOT										0.00	0	
Total For FRC322										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	101.58900				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	101.47119				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	101.08421				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.56259				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	101.09719				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	101.89784				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.24907				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.61941				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 02/02/2021 Spot Bond					0.00000	100.30346				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33 On 02/02/2021 Spot Bond					0.00000	100.30346				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33 On 05/03/2021 Spot Bond					0.00000	101.65928				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.79225				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 13/09/2021 Spot Bond					0.00000	101.38351				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	100.51080				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC66 On 31/01/2022 Spot Bond			4.35000	4.35000	4.35000	160.94916				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			4.29000	4.29000	4.29000	161.10584				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			4.27000	4.27000	4.27000	161.15812				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD23U SPOT										0.00	0	
Total For FRD23U										0.00	0	
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	
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD26U SPOT										0.00	0	
Total For FRD26U										0.00	0	
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD27U SPOT										0.00	0	
Total For FRD27U										0.00	0	
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD28U SPOT										0.00	0	
Total For FRD28U										0.00	0	
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD29U SPOT										0.00	0	
Total For FRD29U										0.00	0	
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD30U SPOT										0.00	0	
Total For FRD30U										0.00	0	
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD33U SPOT										0.00	0	
Total For FRD33U										0.00	0	
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD35U SPOT										0.00	0	
Total For FRD35U										0.00	0	
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD36U SPOT										0.00	0	
Total For FRD36U										0.00	0	
FRI33 On 28/02/2033 Spot Bond			6.02000	80.48616	6.02000	80.44839				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.31000	97.39441	5.31000	97.35029				0.00	0	
Total FRI38 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.36831				0.00	0	12,000,00
Total FRJ022 SPOT										0.00	0	12,000,00
Total For FRJ022										0.00	0	12,000,00
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.29820				0.00	0	
Total FRJ20 SPOT										0.00	0	
Total For FRJ20										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.87138				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.28914				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.49674				0.00	0	1,000,000,00
Total FRJ23 SPOT										0.00	0	1,000,000,00
Total For FRJ23										0.00	0	1,000,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	99.76272				0.00	0	1,000,000,00
Total FRJ24 SPOT										0.00	0	1,000,000,00
Total For FRJ24										0.00	0	1,000,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.85012				0.00	0	1,500,000,00
Total FRJ25 SPOT										0.00	0	1,500,000,00
Total For FRJ25										0.00	0	1,500,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	98.21061				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.59061				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	97.52146				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS01U SPOT										0.00	0	
Total For FRS01U										0.00	0	
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS02U SPOT										0.00	0	
Total For FRS02U										0.00	0	
FRS10(On 15/01/2024 Spot Bond			4.84800	4.84800	4.84800	109.40126				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10(On 31/01/2038 Spot Bond			5.23000	5.23000	5.23000	98.39247				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10(On 23/01/2024 Spot Bond					0.00000	99.77140				0.00	0	650,000,00
Total FRS103 SPOT										0.00	0	650,000,00
Total For FRS103										0.00	0	650,000,00
FRS10(On 23/01/2024 Spot Bond					0.00000	100.45220				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10(On 31/01/2038 Spot Bond			5.37000	96.62144	5.37000	96.57750				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10(On 07/12/2033 Spot Bond			5.30500	197.86771	5.30500	197.77825				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11(On 31/01/2038 Spot Bond			5.51000	94.84690	5.51000	94.80340				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11(On 07/12/2033 Spot Bond			5.33500	5.33500	5.33500	197.17754				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11(On 31/01/2025 Spot Bond			5.05000	130.14729	5.05000	130.08924				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11(On 31/01/2038 Spot Bond			3.70500	121.16022	3.70500	121.11054				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11(On 31/01/2038 Spot Bond			5.51000	94.84690	5.51000	94.80340				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12(On 07/12/2033 Spot Bond			5.45500	194.88601	5.45500	194.79712				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.50500	193.90448	5.50500	193.81578				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12(On 31/01/2025 Spot Bond			4.58000	165.64947	4.58000	132.78081				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.53500	193.31851	5.53500	193.22994				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12(On 31/01/2038 Spot Bond			5.51000	94.84690	5.51000	94.80340				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12(On 31/03/2028 Spot Bond			5.63000	165.23968	5.63000	165.16354				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12(On 31/01/2038 Spot Bond			6.26000	85.99628	6.26000	85.95512				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12(On 31/03/2028 Spot Bond			5.52000	166.48798	5.52000	166.41177				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13(On 31/03/2028 Spot Bond			5.58000	165.80577	5.58000	165.72958				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13(On 07/12/2033 Spot Bond			6.04500	183.68613	6.04500	183.59948				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13(On 31/01/2038 Spot Bond			6.19000	86.77773	6.19000	86.73638				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13(On 31/01/2038 Spot Bond			5.51000	5.51000	5.51000	94.80340				0.00	0	
Total FRS135 SPOT										0.00	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 FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.51000	94.84690	5.51000	94.80340				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.39000	167.97723	5.39000	167.90090				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.81500	187.95429	5.81500	187.86678				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.52000	166.48798	5.52000	166.41177				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.52000	166.48798	5.52000	166.41177				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.81000	163.22008	5.81000	163.14410				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.35000	128.46230	5.35000	128.40397				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			3.41000	163.49291	3.41000	163.42719				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.87000	162.55318	5.87000	162.47725				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.91000	162.11034	5.91000	162.03442				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.32000	128.62966	5.32000	128.57137				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.33000	168.66970	5.33000	168.59332				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.92000	5.92000	5.92000	161.92394				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 20/06/2022 Spot Bond					0.00000	17.22896				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS158 On 06/06/2023 Spot Bond					0.00000	18.92389				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	21.45208				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS160 On 06/06/2025 Spot Bond					0.00000	23.58659				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 20/06/2022 Spot Bond					0.00000	15.83516				0.00	0	
Total FRS162 SPOT										0.00	0	
Total For FRS162										0.00	0	
FRS162 On 06/06/2023 Spot Bond					0.00000	17.38848				0.00	0	
Total FRS163 SPOT										0.00	0	
Total For FRS163										0.00	0	
FRS163 On 06/06/2024 Spot Bond					0.00000	19.71745				0.00	0	
Total FRS164 SPOT										0.00	0	
Total For FRS164										0.00	0	
FRS164 On 06/06/2025 Spot Bond					0.00000	21.58600				0.00	0	
Total FRS165 SPOT										0.00	0	
Total For FRS165										0.00	0	
FRS165 On 01/08/2022 Spot Bond					0.00000	14.68168				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS168 On 01/08/2022 Spot Bond					0.00000	14.62021				0.00	0	
Total FRS168 SPOT										0.00	0	
Total For FRS168										0.00	0	
FRS169 On 01/08/2021 Spot Bond					0.00000	13.30822				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				0.00	0	
Total FRS16U SPOT										0.00	0	
Total For FRS16U										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	15.16685				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.60352				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.65420				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	18.12011				0.00	0	
Total FRS175 SPOT										0.00	0	
Total For FRS175										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	18.12010				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS177 On 19/07/2024 Spot Bond					0.00000	20.79420				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	101.59155				0.00	0	
Total FRS180 SPOT										0.00	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 FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	101.32741				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 04/10/2021 Spot Bond					0.00000	103.79182				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	108.23994				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	124.49840				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	140.58333				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	116.30477				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	24.74423				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	46.85176				0.00	0	
Total FRS195 SPOT										0.00	0	
Total For FRS195										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.25488				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 03/08/2020 Spot Bond					0.00000	121.70343				0.00	0	
Total FRS198 SPOT										0.00	0	
Total For FRS198										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	100.28526				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	100.15528				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	101.98470				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	99.42688				0.00	0	
Total FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS20 On 15/03/2021 Spot Bond					0.00000	100.90949				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.91344				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	102.68882				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	118.04180				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.03127				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	201.22093				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS21 On 04/09/2020 Spot Bond					0.00000	110.05638				0.00	0	
Total FRS212 SPOT										0.00	0	
Total For FRS212										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS213 On 03/09/2021 Spot Bond					0.00000	109.20586				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS214 On 04/03/2021 Spot Bond					0.00000	99.61175				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS215 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS215 SPOT										0.00	0	
Total For FRS215										0.00	0	
FRS216 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	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.36000	3.36000	3.36000	305.47364				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.25000	306.65841	3.25000	306.53662				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	299.66031				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			3.20000	164.05266	3.20000	163.98767				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	100.40347				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			2.90000	164.85672	2.90000	164.79275				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.29456				0.00	0	
Total FRS62 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.21000	90.05965	5.21000	90.01909				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.82500	65.06548	4.82500	95.23588				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.47000	4.47000	4.47000	133.41995				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.54000	4.54000	4.54000	133.01282				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	297.87742				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX20 On 01/10/2020 Spot Bond			4.92500	102.53492	4.92500	102.52133				0.00	0	
Total FRX20 SPOT										0.00	0	
Total For FRX20										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.15500	6.15500	6.15500	105.72000				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.62500	116.61477	7.62500	116.59093				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.68500	111.77670	7.68500	111.75354				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.10500	108.10942	8.10500	108.08595				0.00	0	500,000,00
Total FRX26 SPOT										0.00	0	500,000,00
Total For FRX26										0.00	0	500,000,00
FRX27 On 07/03/2027 Spot Bond			8.08500	112.89554	8.08500	112.87123				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.63500	111.78597	8.63500	111.76001				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.70000	103.25540	9.70000	103.22854				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.20000	97.81125	10.20000	97.78452				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.28000	103.06316	10.28000	103.03494				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.82000	70.32421	11.82000	70.30215				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS3A5L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3A5U SPOT										0.00	0	
Total For FS3A5U										0.00	0	
FS3B1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3B1U SPOT										0.00	0	
Total For FS3B1U										0.00	0	
FS3C1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3C1U SPOT										0.00	0	
Total For FS3C1U										0.00	0	
FS3D1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3D1U SPOT										0.00	0	
Total For FS3D1U										0.00	0	
FS4A4L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A4U SPOT										0.00	0	
Total For FS4A4U										0.00	0	
FS4A5L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A5U SPOT										0.00	0	
Total For FS4A5U										0.00	0	
FS4B1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4B1U SPOT										0.00	0	
Total For FS4B1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS4C1l On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4C1U SPOT										0.00	0	
Total For FS4C1U										0.00	0	
FS4D1l On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4D1U SPOT										0.00	0	
Total For FS4D1U										0.00	0	
FS5A3l On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A3U SPOT										0.00	0	
Total For FS5A3U										0.00	0	
FS5A4l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A4U SPOT										0.00	0	
Total For FS5A4U										0.00	0	
FS5A5l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A5U SPOT										0.00	0	
Total For FS5A5U										0.00	0	
FS5B1l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5B1U SPOT										0.00	0	
Total For FS5B1U										0.00	0	
FS5C1l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5C1U SPOT										0.00	0	
Total For FS5C1U										0.00	0	
FS5D1l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5D1U SPOT										0.00	0	
Total For FS5D1U										0.00	0	
FS5E1l On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5E1U SPOT										0.00	0	
Total For FS5E1U										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.43754				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.46873				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.99990				0.00	0	
Total FS6B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS6B1										0.00	0	
FS6C1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6C1U SPOT										0.00	0	
Total For FS6C1U										0.00	0	
FS6D1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6D1U SPOT										0.00	0	
Total For FS6D1U										0.00	0	
FS6E1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6E1U SPOT										0.00	0	
Total For FS6E1U										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	99.99992				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.99990				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.99988				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.99988				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	100.83584				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	102.47121				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.57839				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH2A1U SPOT										0.00	0	
Total For GH2A1U										0.00	0	
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH31U SPOT										0.00	0	
Total For GH31U										0.00	0	
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH41U SPOT										0.00	0	
Total For GH41U										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	99.92620				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	97.75077				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	99.91838				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	99.91400				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	99.88392				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB07U SPOT										0.00	0	
Total For GRB07U										0.00	0	
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB16U SPOT										0.00	0	
Total For GRB16U										0.00	0	
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB17U SPOT										0.00	0	
Total For GRB17U										0.00	0	
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB18U SPOT										0.00	0	
Total For GRB18U										0.00	0	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB19U SPOT										0.00	0	
Total For GRB19U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB21U SPOT										0.00	0	
Total For GRB21U										0.00	0	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB22U SPOT										0.00	0	
Total For GRB22U										0.00	0	
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB23U SPOT										0.00	0	
Total For GRB23U										0.00	0	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB24U SPOT										0.00	0	
Total For GRB24U										0.00	0	
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB25U SPOT										0.00	0	
Total For GRB25U										0.00	0	
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB27U SPOT										0.00	0	
Total For GRB27U										0.00	0	
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB28U SPOT										0.00	0	
Total For GRB28U										0.00	0	
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB29U SPOT										0.00	0	
Total For GRB29U										0.00	0	
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB30U SPOT										0.00	0	
Total For GRB30U										0.00	0	
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB31U SPOT										0.00	0	
Total For GRB31U										0.00	0	
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB32U SPOT										0.00	0	
Total For GRB32U										0.00	0	
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB33U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			4.77500	101.12719	4.77500	101.08290				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.83011				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.72590				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT12 On 24/06/2020 Spot Bond					0.00000	101.30071				0.00	0	210,000,00
Total GRT12 SPOT										0.00	0	210,000,00
Total For GRT12										0.00	0	210,000,00
GRT14 On 15/09/2021 Spot Bond					0.00000	102.50647				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.58746				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.15500	113.04354	6.15500	113.02482				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	102.09350				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	102.12978				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			9.33500	102.67888	9.33500	102.65328				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.58601				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.88161				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.66585				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.09542				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	103.08013				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.49063				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	101.58935				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.62801				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	102.09485				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.87786				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.13585				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.38331				0.00	1,360,000,000	680,000,000
Total GRT33 SPOT										0.00	1,360,000,000	680,000,000
Total For GRT33										0.00	1,360,000,000	680,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT34 On 18/04/2029 Spot Bond					0.00000	97.86618				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.57453				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.11492				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.35853				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.99988				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.19618				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.99991				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	101.22184				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	101.25290				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX01U SPOT										0.00	0	
Total For GRX01U										0.00	0	
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX02U SPOT										0.00	0	
Total For GRX02U										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.83492				0.00	0	
Total H10T1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.14841				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H6T4U On 02/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H6T4U SPOT										0.00	0	
Total For H6T4U										0.00	0	
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H7T6U SPOT										0.00	0	
Total For H7T6U										0.00	0	
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H8T2U SPOT										0.00	0	
Total For H8T2U										0.00	0	
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H9T1U SPOT										0.00	0	
Total For H9T1U										0.00	0	
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.71678				0.00	0	
Total HC5T2 SPOT										0.00	0	
Total For HC5T2										0.00	0	
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL02U SPOT										0.00	0	
Total For HIL02U										0.00	0	
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL03U SPOT										0.00	0	
Total For HIL03U										0.00	0	
HILB06 On 11/07/2020 Spot Bond					0.00000	100.89713				0.00	0	
Total HILB06 SPOT										0.00	0	
Total For HILB06										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.90790				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.81493				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.21974				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	101.67823				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.92512				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.74688				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	105.68200	10.00000	105.65500				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	101.16513				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.11752				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.10399				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			3.88000	104.08940	3.88000	104.07842				0.00	0	
Total HWAY20 SPOT										0.00	0	
Total For HWAY20										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			100.00000	87.79673	100.00000	87.59583				0.00	0	
Total HWAY20/R207 SPOT										0.00	0	
Total For HWAY20/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
HWAY2 On 07/12/2023 Spot Bond			3.87000	300.72837	3.87000	300.60396				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	302.19152				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.35000	72.07391	5.35000	89.43352				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.08000	83.79357	12.08000	83.76658				0.00	0	4,650,000,00
Total HWAY34 SPOT										0.00	0	4,650,000,00
Total For HWAY34										0.00	0	4,650,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.84599	100.00000	11.81963				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.13000	83.01185	12.13000	82.98500				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	11.84548	100.00000	11.81912				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	100.84966				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.51700				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	99.87681				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	105.68200	10.00000	105.65500				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.90000	136.84567	3.90000	136.78886			98,200,440,000,000.00		25,179,600,000	225,667,600,00
Total I2025 SPOT									18,200,440,000,000.00		25,179,600,000	225,667,600,00

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 For I2025									18,200,440,000,000.00	25,179,600,000	225,667,600,000
I2029 On 31/03/2029 Spot Bond			4.30500	97.60068	4.30500	97.55915			22,816,500,000,000.00	5,300,000,000	137,575,779,000
Total I2029 SPOT									22,816,500,000,000.00	5,300,000,000	137,575,779,000
Total For I2029									22,816,500,000,000.00	5,300,000,000	137,575,779,000
I2033 On 28/02/2033 Spot Bond			4.52000	94.51003	4.52000	94.46942			22,600,000,000,000.00	5,000,000,000	116,856,100,000
Total I2033 SPOT									22,600,000,000,000.00	5,000,000,000	116,856,100,000
Total For I2033									22,600,000,000,000.00	5,000,000,000	116,856,100,000
I2038 On 31/01/2038 Spot Bond			4.63500	106.63242	4.61000	106.94810			0.00	0	318,047,724,300
Total I2038 SPOT									0.00	0	318,047,724,300
Total For I2038									0.00	0	318,047,724,300
I2046 On 31/03/2046 Spot Bond			4.69000	94.41316	4.69000	94.37202			37,520,000,000,000.00	8,000,000,000	128,739,708,000
Total I2046 SPOT									37,520,000,000,000.00	8,000,000,000	128,739,708,000
Total For I2046									37,520,000,000,000.00	8,000,000,000	128,739,708,000
I2050 On 31/12/2050 Spot Bond			4.66500	97.33961	4.66000	97.38641			147,430,794,000,000.00	31,603,600,000	266,425,525,800
Total I2050 SPOT									147,430,794,000,000.00	31,603,600,000	266,425,525,800
Total For I2050									147,430,794,000,000.00	31,603,600,000	266,425,525,800
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB105U SPOT									0.00	0	
Total For IB105U									0.00	0	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB107U SPOT									0.00	0	
Total For IB107U									0.00	0	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB121U SPOT									0.00	0	
Total For IB121U									0.00	0	
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB122U SPOT									0.00	0	
Total For IB122U									0.00	0	
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB125U SPOT									0.00	0	
Total For IB125U									0.00	0	
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB126U SPOT									0.00	0	
Total For IB126U									0.00	0	
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IB139U SPOT										0.00	0	
Total For IB139U										0.00	0	
IB144U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	8,000,000,00
Total IB144U SPOT										0.00	0	8,000,000,00
Total For IB144U										0.00	0	8,000,000,00
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	99.92410				0.00	0	400,000,00
Total IBL100 SPOT										0.00	0	400,000,00
Total For IBL100										0.00	0	400,000,00
IBL101 On 24/05/2022 Spot Bond			5.97000	5.97000	5.97000	105.70451				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	99.77051				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	100.78378				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	100.38810				0.00	0	
Total IBL106 SPOT										0.00	0	
Total For IBL106										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.82000	301.20136	3.82000	301.07713				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	101.66169				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL112 On 21/05/2020 Spot Bond					0.00000	99.98681				0.00	0	
Total IBL112 SPOT										0.00	0	
Total For IBL112										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	99.98544				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL114 On 21/05/2022 Spot Bond					0.00000	100.23447				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	99.98479				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL116 On 20/06/2020 Spot Bond					0.00000	101.22246				0.00	0	
Total IBL116 SPOT										0.00	0	
Total For IBL116										0.00	0	
IBL118 On 24/07/2020 Spot Bond					0.00000	100.43303				0.00	0	
Total IBL118 SPOT										0.00	0	
Total For IBL118										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.03006				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	100.83968				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.21840				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.09717				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.85923				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	102.01747				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.67961				0.00	0	97,000,00
Total IBL130 SPOT										0.00	0	97,000,00
Total For IBL130										0.00	0	97,000,00
IBL131 On 07/08/2020 Spot Bond					0.00000	100.20881				0.00	0	
Total IBL131 SPOT										0.00	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 IBL131										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.14987				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.55929				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.55718				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.96773				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	99.96971				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.53654				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.07234				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.09069				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	99.98465				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	99.99987				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	101.55187				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.57157				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL36 On 31/01/2022 Spot Bond			2.93000	2.93000	2.93000	164.71201				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	105.68200	10.00000	105.65500				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL50 On 02/08/2020 Spot Bond			5.79000	103.35317	5.79000	103.33696				0.00	0	
Total IBL50 SPOT										0.00	0	
Total For IBL50										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.61500	114.52030	6.61500	114.49983				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.62514				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			3.05000	164.45404	3.05000	164.38955				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL75 On 19/08/2020 Spot Bond					0.00000	100.20020				0.00	0	
Total IBL75 SPOT										0.00	0	
Total For IBL75										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	100.30144				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.45500	108.06923	6.45500	108.05036				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	100.76557				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL88 On 20/05/2021 Spot Bond			5.89500	104.25323	5.89500	104.23677				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	50.28847	100.00000	50.17778				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	99.88697				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	102.55505				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.62990				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	11.29499	100.00000	11.26985				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			5.67500	101.73410	5.67500	101.71865				0.00	0	
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.53500	103.65643	8.53500	103.63263				0.00	0	882,995,40
Total IDCG06 SPOT										0.00	0	882,995,40
Total For IDCG06										0.00	0	882,995,40
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.39391				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.52000	104.83588	10.52000	104.93557				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.80958				0.00	0	
Total IDCG10 SPOT										0.00	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 IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.13500	113.01334	9.13500	112.98576				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.67371				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.07574				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.14021				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.60189				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	97.73395				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.21895				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.58277				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.49411				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	101.42876				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.48013				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.57968				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG2 On 29/01/2027 Spot Bond					0.00000	100.39482				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.57126				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	6.81663	100.00000	6.80155				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			8.03500	106.44536	8.03500	106.42245				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.71000	103.51648	5.71000	103.50055				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN334U SPOT										0.00	0	
Total For IN334U										0.00	0	
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN342U SPOT										0.00	0	
Total For IN342U										0.00	0	
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN343U SPOT										0.00	0	
Total For IN343U										0.00	0	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN345U SPOT										0.00	0	
Total For IN345U										0.00	0	
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN347U SPOT										0.00	0	
Total For IN347U										0.00	0	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN355U SPOT										0.00	0	
Total For IN355U										0.00	0	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN367U SPOT										0.00	0	
Total For IN367U										0.00	0	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN385U SPOT										0.00	0	
Total For IN385U										0.00	0	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN395U SPOT										0.00	0	
Total For IN395U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IN403U										0.00	0	
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN404U SPOT										0.00	0	
Total For IN404U										0.00	0	
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN405U SPOT										0.00	0	
Total For IN405U										0.00	0	
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN406U SPOT										0.00	0	
Total For IN406U										0.00	0	
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN407U SPOT										0.00	0	
Total For IN407U										0.00	0	
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN408U SPOT										0.00	0	
Total For IN408U										0.00	0	
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN409U SPOT										0.00	0	
Total For IN409U										0.00	0	
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN419U SPOT										0.00	0	
Total For IN419U										0.00	0	
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN420U SPOT										0.00	0	
Total For IN420U										0.00	0	
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN421U SPOT										0.00	0	
Total For IN421U										0.00	0	
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN422U SPOT										0.00	0	
Total For IN422U										0.00	0	
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN425U SPOT										0.00	0	
Total For IN425U										0.00	0	
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IN426U SPOT										0.00	0	
Total For IN426U										0.00	0	
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	105.68200	10.00000	105.65500				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	101.92558				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.38107				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.84466				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	90.03798				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.55448				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	101.40317				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	101.18442				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			7.15500	107.38142	7.15500	107.36068				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	99.05733				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	105.68200	10.00000	105.65500				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	101.82028				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	101.66144				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.60274				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	101.24281				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.25858				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.27436				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	102.10304				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.59525				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF23U SPOT										0.00	0	
Total For IPF23U										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.27299				0.00	0	
Total IPF24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.62611				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.16610				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.16831				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	101.23119				0.00	40,000,000	20,000,00
Total IPF30 SPOT										0.00	40,000,000	20,000,00
Total For IPF30										0.00	40,000,000	20,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.37343				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.13021				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.66735				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	100.83636	2.75000	100.82880				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			7.48000	145.77640	7.48000	145.70210				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.75650				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			7.15500	107.09123	7.15500	107.07055				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.53371				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	103.37873				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.66310				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			5.15000	5.15000	5.15000	158.87908				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	103.11655				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.97500	106.73999	7.97500	106.71731				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.53836				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.99000	7.99000	7.99000	106.23555				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.49679				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV045 On 31/01/2022 Spot Bond			3.85000	162.32821	3.85000	162.26105				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.37180				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.85399				0.00	0	200,000,00
Total IV050 SPOT										0.00	0	200,000,00
Total For IV050										0.00	0	200,000,00
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV100U SPOT										0.00	0	
Total For IV100U										0.00	0	
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV115U SPOT										0.00	0	
Total For IV115U										0.00	0	
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV125U SPOT										0.00	0	
Total For IV125U										0.00	0	
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV142U SPOT										0.00	0	
Total For IV142U										0.00	0	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV164U SPOT										0.00	0	
Total For IV164U										0.00	0	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV166U SPOT										0.00	0	
Total For IV166U										0.00	0	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV168U SPOT										0.00	0	
Total For IV168U										0.00	0	
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV170U SPOT										0.00	0	
Total For IV170U										0.00	0	
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV171U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV171U										0.00	0	
IV19A On 31/03/2028 Spot Bond			6.18000	159.15703	6.18000	159.08137				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVA996 On 20/05/2020 Spot Bond			5.05000	5.05000	5.05000	99.93087				0.00	0	
Total IVA996 SPOT										0.00	0	
Total For IVA996										0.00	0	
IVA997 On 25/05/2020 Spot Bond			5.05000	5.05000	5.05000	99.86183				0.00	0	
Total IVA997 SPOT										0.00	0	
Total For IVA997										0.00	0	
IVA998 On 04/06/2020 Spot Bond			5.05000	5.05000	5.05000	99.72405				0.00	0	
Total IVA998 SPOT										0.00	0	
Total For IVA998										0.00	0	
IVA999 On 11/06/2020 Spot Bond			5.05000	5.05000	5.05000	99.62783				0.00	0	
Total IVA999 SPOT										0.00	0	
Total For IVA999										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	105.68200	10.00000	105.65500				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	101.16921				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.15500	101.06312	11.15500	101.03299				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC063 On 07/08/2020 Spot Bond					0.00000	100.25969				0.00	0	
Total IVC063 SPOT										0.00	0	
Total For IVC063										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.47000	111.18645	6.47000	111.16710				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.23546				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.25622				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.24238				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.93344				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.12000	103.52295	6.12000	103.50601				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC111 On 19/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC111 SPOT										0.00	0	
Total For IVC111										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.67483				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2020 Spot Bond					0.00000	100.33633				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 25/07/2020 Spot Bond					0.00000	96.33707				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2020 Spot Bond					0.00000	100.42622				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.87299				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	99.83929				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	98.59314				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC144 On 03/12/2021 Spot Bond					0.00000	101.84785				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	101.73331				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	101.77757				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	101.22708				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	102.56302				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	102.47926				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.93948				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	100.25083				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.48691				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.17918				0.00	0	
Total IVC159 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IVC159									0.00	0	
IVC162 On 17/05/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total IVC162 SPOT									0.00	0	
Total For IVC162									0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.62024			0.00	0	
Total IVC163 SPOT									0.00	0	
Total For IVC163									0.00	0	
IVC165 On 20/09/2020 Spot Bond					0.00000	101.21832			0.00	0	
Total IVC165 SPOT									0.00	0	
Total For IVC165									0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	101.17081			0.00	0	260,000,00
Total IVC167 SPOT									0.00	0	260,000,00
Total For IVC167									0.00	0	260,000,00
IVC169 On 19/02/2021 Spot Bond					0.00000	101.99769			0.00	0	
Total IVC169 SPOT									0.00	0	
Total For IVC169									0.00	0	
IVC172 On 18/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	25,000,000,00
Total IVC172 SPOT									0.00	0	25,000,000,00
Total For IVC172									0.00	0	25,000,000,00
IVC174 On 19/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	25,000,000,000	25,000,000,00	25,000,000,00
Total IVC174 SPOT								10,000,000,000,000.00	25,000,000,000	25,000,000,00	25,000,000,00
Total For IVC174								10,000,000,000,000.00	25,000,000,000	25,000,000,00	25,000,000,00
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IVC68U SPOT									0.00	0	
Total For IVC68U									0.00	0	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IVC80U SPOT									0.00	0	
Total For IVC80U									0.00	0	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IVC84U SPOT									0.00	0	
Total For IVC84U									0.00	0	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IVC85U SPOT									0.00	0	
Total For IVC85U									0.00	0	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC91U SPOT										0.00	0	
Total For IVC91U										0.00	0	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC95U SPOT										0.00	0	
Total For IVC95U										0.00	0	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC96U SPOT										0.00	0	
Total For IVC96U										0.00	0	
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC99U SPOT										0.00	0	
Total For IVC99U										0.00	0	
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF80U SPOT										0.00	0	
Total For IVF80U										0.00	0	
IVF85U On 01/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF85U SPOT										0.00	0	
Total For IVF85U										0.00	0	
IVZ001 On 18/06/2020 Spot Bond			5.10000	5.10000	5.10000	99.52718				0.00	0	
Total IVZ001 SPOT										0.00	0	
Total For IVZ001										0.00	0	
IVZ002 On 09/07/2020 Spot Bond			5.10000	5.10000	5.10000	99.23737				0.00	0	
Total IVZ002 SPOT										0.00	0	
Total For IVZ002										0.00	0	
IVZ003 On 06/08/2020 Spot Bond			5.15000	5.15000	5.15000	98.84246				0.00	0	
Total IVZ003 SPOT										0.00	0	
Total For IVZ003										0.00	0	
IVZ004 On 16/07/2020 Spot Bond			5.10000	5.10000	5.10000	99.14114				0.00	0	
Total IVZ004 SPOT										0.00	0	
Total For IVZ004										0.00	0	
IVZ005 On 30/07/2020 Spot Bond			5.15000	5.15000	5.15000	98.93905				0.00	0	
Total IVZ005 SPOT										0.00	0	
Total For IVZ005										0.00	0	
IVZ006 On 13/08/2020 Spot Bond			5.15000	5.15000	5.15000	98.74606				0.00	0	
Total IVZ006 SPOT										0.00	0	
Total For IVZ006										0.00	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
IVZ007 On 20/08/2020 Spot Bond			5.15000	5.15000	5.15000	98.64985			103,000,000,000.00	20,000,000,000	20,000,000,000
Total IVZ007 SPOT									13,000,000,000,000.00	20,000,000,000	20,000,000,000
Total For IVZ007									13,000,000,000,000.00	20,000,000,000	20,000,000,000
IVZ008 On 27/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IVZ008 SPOT									0.00	0	
Total For IVZ008									0.00	0	
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total JAS03U SPOT									0.00	0	
Total For JAS03U									0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total JIBAR SPOT									0.00	0	
Total For JIBAR									0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.57094			0.00	0	
Total JPM002 SPOT									0.00	0	
Total For JPM002									0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	101.22855			0.00	0	
Total KAP006 SPOT									0.00	0	
Total For KAP006									0.00	0	
KAP007 On 26/10/2021 Spot Bond			9.45500	101.69766	9.45500	101.67199			0.00	0	
Total KAP007 SPOT									0.00	0	
Total For KAP007									0.00	0	
KAP009 On 24/05/2020 Spot Bond					0.00000	99.91668			0.00	0	
Total KAP009 SPOT									0.00	0	
Total For KAP009									0.00	0	
KAP010 On 15/09/2020 Spot Bond					0.00000	101.69075			0.00	0	
Total KAP010 SPOT									0.00	0	
Total For KAP010									0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.91319			0.00	0	
Total KAP012 SPOT									0.00	0	
Total For KAP012									0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	96.76796			0.00	0	
Total KAP013 SPOT									0.00	0	
Total For KAP013									0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.53384			0.00	0	
Total KAP014 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For KAP014									0.00	0	
KAP01 On 01/11/2024 Spot Bond					0.00000	96.87505			0.00	0	
Total KAP015 SPOT									0.00	0	
Total For KAP015									0.00	0	
KAP01 On 29/04/2022 Spot Bond					0.00000	99.83080			0.00	0	
Total KAP016 SPOT									0.00	0	
Total For KAP016									0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.16832			0.00	0	144,800,00
Total KAP11 SPOT									0.00	0	144,800,00
Total For KAP11									0.00	0	144,800,00
KSB00 On 05/08/2020 Spot Bond					0.00000	100.85004			0.00	0	
Total KSB009 SPOT									0.00	0	
Total For KSB009									0.00	0	
KW01 On 31/10/2027 Spot Bond			9.12500	124.02204	9.12500	123.99197			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	98.41386			0.00	18,200,000	94,400,00
Total LBK15 SPOT									0.00	18,200,000	94,400,00
Total For LBK15									0.00	18,200,000	94,400,00
LBK18 On 22/03/2022 Spot Bond					0.00000	91.55247			0.00	0	
Total LBK18 SPOT									0.00	0	
Total For LBK18									0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.93500	110.72905	6.93500	110.70842			0.00	0	
Total LBK20 SPOT									0.00	0	
Total For LBK20									0.00	0	
LBK22 On 04/09/2020 Spot Bond					0.00000	100.80084			0.00	0	
Total LBK22 SPOT									0.00	0	
Total For LBK22									0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	92.43533			0.00	0	
Total LBK23 SPOT									0.00	0	
Total For LBK23									0.00	0	
LBK24 On 10/10/2024 Spot Bond			7.01500	113.32519	7.01500	113.30385			0.00	0	808,716,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK24 SPOT										0.00	0	808,716,70
Total For LBK24										0.00	0	808,716,70
LBK26 On 23/03/2021 Spot Bond					0.00000	94.59575				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	99.21570				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.83000	93.74605	11.83000	93.71678				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.95500	101.25521	10.95500	101.22570				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	92.02006				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.40544				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.22675				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	101.27487				0.00	6,344,100,000	7,044,100,00
Total LBK33 SPOT										0.00	6,344,100,000	7,044,100,00
Total For LBK33										0.00	6,344,100,000	7,044,100,00
LBK35 On 26/03/2024 Spot Bond					0.00000	94.30618				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK36 On 25/06/2020 Spot Bond					0.00000	101.08114				0.00	0	
Total LBK36 SPOT										0.00	0	
Total For LBK36										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.95390				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	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
LBK38 On 16/02/2023 Spot Bond					0.00000	90.02318				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LBK39U SPOT										0.00	0	
Total For LBK39U										0.00	0	
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LBK40U SPOT										0.00	0	
Total For LBK40U										0.00	0	
LGL04 On 14/08/2020 Spot Bond			5.60500	103.23500	5.60500	103.21935				0.00	0	
Total LGL04 SPOT										0.00	0	
Total For LGL04										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	103.54220				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.50500	109.29512	6.50500	109.27601				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	102.93443				0.00	40,000,000	20,000.00
Total LGL07 SPOT										0.00	40,000,000	20,000.00
Total For LGL07										0.00	40,000,000	20,000.00
LGL08 On 28/02/2023 Spot Bond					0.00000	100.19101				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	99.67199				0.00	256,000,000	128,000.00
Total LGL09 SPOT										0.00	256,000,000	128,000.00
Total For LGL09										0.00	256,000,000	128,000.00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.63617				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	

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 LHC16U										0.00	0	
LHC17 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	
LHC18 On 17/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC18U SPOT										0.00	0	
Total For LHC18U										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	100.20594				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	100.17750				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.20353				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	102.11418				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.48632				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	99.89004				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	99.88746				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.99985				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.99983				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.99981				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ18 On 15/06/2020 Spot Bond					0.00000	99.69273				0.00	0	
Total MAQ187 SPOT										0.00	0	
Total For MAQ187										0.00	0	
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MBC28U SPOT										0.00	0	
Total For MBC28U										0.00	0	
MBF05 On 28/08/2020 Spot Bond					0.00000	100.01239				0.00	0	
Total MBF057 SPOT										0.00	0	
Total For MBF057										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	99.67548				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	99.62173				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2020 Spot Bond					0.00000	101.54474				0.00	0	
Total MBF062 SPOT										0.00	0	
Total For MBF062										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.66750				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2020 Spot Bond					0.00000	101.05976				0.00	0	
Total MBF064 SPOT										0.00	0	
Total For MBF064										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.58406				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	99.91202				0.00	0	
Total MBP037 SPOT										0.00	0	
Total For MBP037										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.27408				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP03' On 23/02/2021 Spot Bond					0.00000	100.12874				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04' On 23/02/2023 Spot Bond					0.00000	99.92543				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.83284				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04' On 26/04/2021 Spot Bond					0.00000	100.36897				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04' On 27/07/2023 Spot Bond					0.00000	100.37254				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04' On 27/09/2021 Spot Bond					0.00000	101.12975				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04' On 27/09/2023 Spot Bond					0.00000	101.14442				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04' On 26/02/2022 Spot Bond					0.00000	99.49277				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04' On 26/02/2024 Spot Bond					0.00000	99.91272				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04' On 27/03/2022 Spot Bond					0.00000	101.12977				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04' On 27/03/2024 Spot Bond					0.00000	101.14445				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05' On 23/08/2022 Spot Bond					0.00000	99.92860				0.00	0	
Total MBP050 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.55828				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MIL03 On 28/08/2023 Spot Bond					0.00000	119.96726				0.00	0	
Total MIL03 SPOT										0.00	0	
Total For MIL03										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			6.50500	104.56925	6.50500	104.55106				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 01/06/2020 Spot Bond					0.00000	102.01332				0.00	0	
Total MMIG03 SPOT										0.00	0	
Total For MMIG03										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			10.59500	10.59500	10.59500	105.78254				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.55500	111.72298	6.55500	111.70319				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	99.82577				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	98.30518				0.00	1,900,000,000	4,500,000,00
Total MMIG07 SPOT										0.00	1,900,000,000	4,500,000,00
Total For MMIG07										0.00	1,900,000,000	4,500,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	99.24617				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.66500	107.20403	8.66500	107.17919				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MQB00 On 28/08/2023 Spot Bond					0.00000	120.09692				0.00	0	
Total MQB003 SPOT										0.00	0	
Total For MQB003										0.00	0	
MTN06 On 13/07/2020 Spot Bond					0.00000	101.01588				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN06 SPOT										0.00	0	
Total For MTN06										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	102.26851				0.00	280,000,000	140,000,00
Total MTN07 SPOT										0.00	280,000,000	140,000,00
Total For MTN07										0.00	280,000,000	140,000,00
MTN08 On 11/10/2020 Spot Bond					0.00000	101.14758				0.00	0	
Total MTN08 SPOT										0.00	0	
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.80214				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	100.74852				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	101.76611				0.00	0	1,855,000,00
Total MTN11 SPOT										0.00	0	1,855,000,00
Total For MTN11										0.00	0	1,855,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	102.43896				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.91793				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.16127				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.16607				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	98.82924				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	97.94848				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN18 On 30/05/2026 Spot Bond					0.00000	98.10619				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.72158				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.51882				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTNC2 On 07/09/2020 Spot Bond					0.00000	101.58404				0.00	0	
Total MTNC21 SPOT										0.00	0	
Total For MTNC21										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.18379				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA1U SPOT										0.00	0	
Total For MWA1U										0.00	0	
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA2U SPOT										0.00	0	
Total For MWA2U										0.00	0	
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA3U SPOT										0.00	0	
Total For MWA3U										0.00	0	
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA4U SPOT										0.00	0	
Total For MWA4U										0.00	0	
MWAR(On 22/02/2021 Spot Bond					0.00000	99.96638				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	99.96697				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	99.96697				0.00	0	
Total MWAR04 SPOT										0.00	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 MWAR04										0.00	0	
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	
Total N4A211 SPOT										0.00	0	
Total For N4A211										0.00	0	
N6C26 On 21/09/2020 Spot Bond					0.00000	101.34253				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	101.37617				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	101.38007				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.66177				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	102.74732				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.25239				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.49620				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.70330				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.89362				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.44500	104.16572	6.44500	104.14776				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM02 On 29/06/2020 Spot Bond			5.25500	104.21235	5.25500	104.19744				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NAM02 SPOT										0.00	0	
Total For NAM02										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.55500	112.98621	6.55500	112.96620				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.56500	107.48972	9.56500	107.46213				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	99.80366				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.51898				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.34938				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.36780				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.37552				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			5.67000	105.92624	5.67000	105.90997				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			4.78500	105.28406	4.78500	105.27054				0.00	0	400,000,00
Total NBK12A SPOT										0.00	0	400,000,00
Total For NBK12A										0.00	0	400,000,00
NBK12 On 19/03/2021 Spot Bond			9.38000	101.58167	9.38000	101.55638				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.35500	112.96091	6.35500	112.94171				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK14/ On 25/06/2021 Spot Bond			5.17000	108.08172	5.17000	108.06665				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15/ On 11/02/2022 Spot Bond			5.42000	107.88037	5.42000	107.86453				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			7.96500	108.26255	7.96500	108.23932				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			8.16500	109.02537	8.16500	109.00153				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			5.70500	104.45042	5.70500	104.43413				0.00	0	800,000,00
Total NBK18A SPOT										0.00	0	800,000,00
Total For NBK18A										0.00	0	800,000,00
NBK19/ On 01/06/2022 Spot Bond			5.95000	111.48551	5.95000	111.46766				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			8.16500	115.15369	8.16500	115.12851				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20/ On 25/06/2021 Spot Bond					0.00000	101.52585				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			9.09500	111.46304	9.09500	111.43580				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.93500	109.51214	5.93500	109.49474				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			8.85500	107.88495	8.85500	107.85955				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.83500	111.39308	8.83500	111.36691				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.16232				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25J On 17/02/2023 Spot Bond			6.25500	6.25500	6.25500	113.65564				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.19428				0.00	0	3,000,000,00
Total NBK25B SPOT										0.00	0	3,000,000,00
Total For NBK25B										0.00	0	3,000,000,00
NBK26J On 10/05/2023 Spot Bond			100.00000	18.97598	100.00000	18.93421				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	101.74355				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27J On 10/05/2026 Spot Bond			9.14500	109.39560	9.14500	109.36902				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28J On 02/08/2023 Spot Bond			5.89500	114.82459	5.89500	114.80626				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	100.35975				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29J On 31/07/2026 Spot Bond			8.96500	110.35160	8.96500	110.32501				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30J On 20/02/2024 Spot Bond			5.89000	114.70440	5.89000	114.68611				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	100.31696				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31J On 09/11/2023 Spot Bond			6.20500	110.16487	6.20500	110.14658				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.41043				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	100.63956				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	100.17343				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	101.87841				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.52397				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.36000	10.36000	10.36000	64.55364				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.93801				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.72005				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	100.66776				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	100.19738				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.27257				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK46I On 15/08/2025 Spot Bond					0.00000	101.13240				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	100.31773				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.25040				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	98.75945				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	98.97632				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.12764				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	98.81757				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	99.66219				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	99.98406				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.26548				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.27152				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.43089				0.00	0	
Total NBKB57 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.51346				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	98.62025				0.00	1,000,000,000	500,000,000
Total NBKB59 SPOT										0.00	1,000,000,000	500,000,000
Total For NBKB59										0.00	1,000,000,000	500,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	99.15580				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	98.80918				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.36362				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			9.53000	105.32582	9.53000	105.29918				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.35532				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.56500	104.65014	9.56500	104.62357				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.36362				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.37677				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.39336				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.34851				0.00	0	
Total NCLN94 SPOT										0.00	0	
Total For NCLN94										0.00	0	
NDAL0 On 18/02/2021 Spot Bond					0.00000	100.02912				0.00	0	
Total NDAL01 SPOT										0.00	0	
Total For NDAL01										0.00	0	
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED01U SPOT										0.00	0	
Total For NED01U										0.00	0	
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED02U SPOT										0.00	0	
Total For NED02U										0.00	0	
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED03U SPOT										0.00	0	
Total For NED03U										0.00	0	
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED04U SPOT										0.00	0	
Total For NED04U										0.00	0	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED05U SPOT										0.00	0	
Total For NED05U										0.00	0	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED06U SPOT										0.00	0	
Total For NED06U										0.00	0	
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED07U SPOT										0.00	0	
Total For NED07U										0.00	0	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED08U SPOT										0.00	0	
Total For NED08U										0.00	0	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED09U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NED09U										0.00	0	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED10U SPOT										0.00	0	
Total For NED10U										0.00	0	
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED11U SPOT										0.00	0	
Total For NED11U										0.00	0	
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED12U SPOT										0.00	0	
Total For NED12U										0.00	0	
NED19 On 01/07/2020 Spot Bond					0.00000	101.62905				0.00	0	
Total NED19 SPOT										0.00	0	
Total For NED19										0.00	0	
NED20 On 01/07/2020 Spot Bond			5.45500	105.00160	5.45500	104.98600				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	103.09564				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	106.31653				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.82204				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.89289				0.00	0	25,000,00
Total NGL01 SPOT										0.00	0	25,000,00
Total For NGL01										0.00	0	25,000,00
NGL02 On 15/03/2022 Spot Bond					0.00000	101.83134				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	102.40524				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	100.40182				0.00	290,000,000	145,000,00

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 NGL04 SPOT										0.00	290,000,000	145,000,000
Total For NGL04										0.00	290,000,000	145,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	97.88292				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	103.10850				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.05388				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	107.71441				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	98.30754				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	97.40010				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	97.21656				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	96.05260				0.00	0	735,000,000
Total NGT105 SPOT										0.00	0	735,000,000
Total For NGT105										0.00	0	735,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	105.68200	10.00000	105.65500				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	100.32001	13.50000	100.28440				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.10260				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	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
NHM00 On 16/04/2022 Spot Bond					0.00000	100.79845				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.52551				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2020 Spot Bond					0.00000	99.91062				0.00	0	
Total NHM010 SPOT										0.00	0	
Total For NHM010										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	99.89260				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	102.02107				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 09/09/2020 Spot Bond					0.00000	101.83383				0.00	0	
Total NHM013 SPOT										0.00	0	
Total For NHM013										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	99.99965				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.93768				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.22972				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.13668				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.50500	5.50500	5.50500	193.81578				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.89000	4.89000	4.89000	173.77231				0.00	0	
Total NI210 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.65500	4.65500	4.65500	132.34706				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.14500	5.14500	5.14500	91.30041				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.51000	5.51000	5.51000	94.80340				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.76000	4.76000	4.76000	131.74251				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			5.15000	5.15000	5.15000	129.52468				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			5.03000	5.03000	5.03000	172.10496				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			5.74000	164.00210	5.74000	163.92606				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.47500	95.28676	5.47500	95.24316				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NMP20 On 24/07/2020 Spot Bond			5.00000	103.76528	5.00000	103.75118				0.00	0	
Total NMP20N SPOT										0.00	0	
Total For NMP20N										0.00	0	
NN010 On 01/10/2020 Spot Bond					0.00000	101.01181				0.00	0	2,000,000.00

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 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	101.16211				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	100.92757				0.00	0	
Total NN013 SPOT										0.00	0	
Total For NN013										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.13979				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN015 On 20/09/2020 Spot Bond					0.00000	101.11391				0.00	0	
Total NN015 SPOT										0.00	0	
Total For NN015										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	99.87531				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.03185				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	118.28209				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	97.95160				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	98.09896				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN028U SPOT										0.00	0	
Total For NN028U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN03 On 23/11/2023 Spot Bond					0.00000	99.91725				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	96.59957				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.23673				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	90.46451				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	96.96740				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.96637				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.25603				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	96.91041				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.14957				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			192,000,000,000,000.00	1,920,000,000	5,840,000,000	
Total NN048 SPOT									12,000,000,000,000.00	1,920,000,000	5,840,000,000	
Total For NN048									12,000,000,000,000.00	1,920,000,000	5,840,000,000	
NN049 On 03/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			192,000,000,000,000.00	1,920,000,000	4,940,000,000	
Total NN049 SPOT									12,000,000,000,000.00	1,920,000,000	4,940,000,000	
Total For NN049									12,000,000,000,000.00	1,920,000,000	4,940,000,000	
NN05 On 12/03/2024 Spot Bond					0.00000	101.68998				0.00	0	
Total NN05 SPOT										0.00	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 NN05										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.74643				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN08 On 28/05/2020 Spot Bond					0.00000	100.05653				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	107.07903				0.00	0	
Total NNF010 SPOT										0.00	0	
Total For NNF010										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	75.63352				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	75.63352				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	109.19148				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	102.72253				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF07 On 20/09/2020 Spot Bond					0.00000	116.30230				0.00	0	
Total NNF07 SPOT										0.00	0	
Total For NNF07										0.00	0	
NNF08 On 22/09/2020 Spot Bond					0.00000	116.15652				0.00	0	
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NNF09 On 03/06/2020 Spot Bond					0.00000	84.96795				0.00	0	
Total NNF09 SPOT										0.00	0	
Total For NNF09										0.00	0	
NQ1A1 On 22/05/2020 Spot Bond			6.63500	6.63500	6.63500	99.96366				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2020 Spot Bond					0.00000	99.96957				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	99.96733				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	99.96735				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	99.96913				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2020 Spot Bond			5.83000	5.83000	5.83000	99.96807				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	99.96752				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	99.96518				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	99.96646				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2020 Spot Bond			6.03000	6.03000	6.03000	99.96697				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2020 Spot Bond					0.00000	99.96520				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2020 Spot Bond					0.00000	99.95982				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02' On 31/10/2022 Spot Bond			6.60500	113.23445	6.60500	113.21446				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02' On 31/05/2023 Spot Bond			3.95000	186.76626	3.95000	191.22235				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02' On 30/11/2028 Spot Bond			9.73500	114.02197	9.73500	120.09989			2,618,715,000.00		269,000	500,295,20
Total NRA028 SPOT									2,618,715,000.00		269,000	500,295,20
Total For NRA028									2,618,715,000.00		269,000	500,295,20
NRA02' On 30/11/2028 Spot Bond			100.00000	12.06867	100.00000	18.01949				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	100.57667				0.00	0	
Total NTC19 SPOT										0.00	0	
Total For NTC19										0.00	0	
NTC20 On 27/07/2020 Spot Bond					0.00000	100.46828				0.00	0	
Total NTC20 SPOT										0.00	0	
Total For NTC20										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	102.14142				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.33224				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.67989				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	101.46535				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.87418				0.00	0	
Total NTC25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.75575				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.59411				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.60721				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	101.45583				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.41400				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.25500	108.67187	6.25500	108.65368				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			10.03500	105.29934	10.03500	105.27133				0.00	0	1,630,000.00
Total OML07 SPOT										0.00	0	1,630,000.00
Total For OML07										0.00	0	1,630,000.00
OML08 On 14/09/2020 Spot Bond					0.00000	102.09266				0.00	0	
Total OML08 SPOT										0.00	0	
Total For OML08										0.00	0	
OML09 On 14/09/2022 Spot Bond			6.55500	111.18837	6.55500	111.16889				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			9.58500	109.28534	9.58500	109.25754				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	98.56773				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAJ1U SPOT										0.00	0	
Total For PBAJ1U										0.00	0	
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAV1U SPOT										0.00	0	
Total For PBAV1U										0.00	0	
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBBJ1U SPOT										0.00	0	
Total For PBBJ1U										0.00	0	
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBDJ1U SPOT										0.00	0	
Total For PBDJ1U										0.00	0	
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBGJ1U SPOT										0.00	0	
Total For PBGJ1U										0.00	0	
PBJC1L 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	
PBJJ1L 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	
PBKJ1L 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	
PBKS1L 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	
PBKX1L 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	
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLS1U SPOT										0.00	0	
Total For PBLS1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLT1U SPOT										0.00	0	
Total For PBLT1U										0.00	0	
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUC1U SPOT										0.00	0	
Total For PBUC1U										0.00	0	
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUJ1U SPOT										0.00	0	
Total For PBUJ1U										0.00	0	
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBVJ1U SPOT										0.00	0	
Total For PBVJ1U										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.69247				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.72148				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	105.68200	10.00000	105.65500				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	101.68625				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	99.86811				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.98191				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.23341				0.00	0	
Total PMM54 SPOT										0.00	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 PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	99.87241				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	99.99983				0.00	0	
Total PRE2A2 SPOT										0.00	0	
Total For PRE2A2										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	99.99978				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	99.99968				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	99.99966				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	99.99965				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.35500	120.53173	7.78500	118.10512				550,526,541,730,000.00	3,066,013,126,000	2,732,540,165,500
Total R186 SPOT										50,526,541,730,000.00	066,013,126,000	732,540,165,500
Total For R186										50,526,541,730,000.00	066,013,126,000	732,540,165,500
R197 On 07/12/2023 Spot Bond			2.75000	311.54557	2.75000	311.42604				2,976,600,000,000.00	1,082,400,000	102,796,108,100
Total R197 SPOT										2,976,600,000,000.00	1,082,400,000	102,796,108,100
Total For R197										2,976,600,000,000.00	1,082,400,000	102,796,108,100
R202 On 07/12/2033 Spot Bond			4.50500	214.75619	4.50500	214.66369				27,277,639,850,000.00	6,054,970,000	174,770,524,600
Total R202 SPOT										27,277,639,850,000.00	6,054,970,000	174,770,524,600
Total For R202										27,277,639,850,000.00	6,054,970,000	174,770,524,600
R2023 On 28/02/2023 Spot Bond			4.66500	109.67275	4.95500	108.87808				757,523,710,132,500.00	805,471,320,500	1,079,232,056,600
Total R2023 SPOT										757,523,710,132,500.00	805,471,320,500	1,079,232,056,600
Total For R2023										757,523,710,132,500.00	805,471,320,500	1,079,232,056,600
R2030 On 31/01/2030 Spot Bond			9.58000	92.58171	9.58000	92.55791				513,751,191,800,000.00	1,410,621,210,000	1,541,651,497,700
Total R2030 SPOT										513,751,191,800,000.00	1,410,621,210,000	1,541,651,497,700
Total For R2030										513,751,191,800,000.00	1,410,621,210,000	1,541,651,497,700
R2032 On 31/03/2032 Spot Bond			10.38000	86.78748	10.38000	86.76349				816,030,648,570,000.00	656,650,351,500	815,215,214,800

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 R2032 SPOT									16,030,648,570,000.00	656,650,351,500	315,215,214,800
Total For R2032									16,030,648,570,000.00	656,650,351,500	315,215,214,800
R2035 On 28/02/2035 Spot Bond			11.06000	86.23178	11.06000	86.20670			633,215,335,312,000.00	690,164,135,200	1,138,123,342,300
Total R2035 SPOT									13,215,335,312,000.00	690,164,135,200	138,123,342,300
Total For R2035									13,215,335,312,000.00	690,164,135,200	138,123,342,300
R2037 On 31/01/2037 Spot Bond			11.31000	81.67759	11.31000	81.65291			066,012,196,065,000.00	271,088,611,500	1,066,575,873,900
Total R2037 SPOT									16,012,196,065,000.00	271,088,611,500	066,575,873,900
Total For R2037									16,012,196,065,000.00	271,088,611,500	066,575,873,900
R2040 On 31/01/2040 Spot Bond			11.49000	83.44392	11.49000	83.41831			560,993,727,399,000.00	309,921,125,100	675,880,631,800
Total R2040 SPOT									10,993,727,399,000.00	309,921,125,100	675,880,631,800
Total For R2040									10,993,727,399,000.00	309,921,125,100	675,880,631,800
R2044 On 31/01/2044 Spot Bond			11.53000	80.22099	11.53000	80.19629			892,801,634,891,000.00	164,163,194,700	1,196,865,508,400
Total R2044 SPOT									12,801,634,891,000.00	164,163,194,700	196,865,508,400
Total For R2044									12,801,634,891,000.00	164,163,194,700	196,865,508,400
R2048 On 28/02/2048 Spot Bond			11.50000	79.09067	11.50000	79.06676			513,019,485,350,000.00	1,088,088,650,900	2,572,781,873,500
Total R2048 SPOT									13,019,485,350,000.00	088,088,650,900	572,781,873,500
Total For R2048									13,019,485,350,000.00	088,088,650,900	572,781,873,500
R208 On 31/03/2021 Spot Bond			3.55000	103.62363	3.55000	103.61367			065,000,000,000,000.00	300,000,000,000	550,520,000,000
Total R208 SPOT									15,000,000,000,000.00	300,000,000,000	550,520,000,000
Total For R208									15,000,000,000,000.00	300,000,000,000	550,520,000,000
R209 On 31/03/2036 Spot Bond			10.84500	66.42025	11.06000	65.23114			767,455,245,044,500.00	531,807,768,100	1,012,129,548,000
Total R209 SPOT									17,455,245,044,500.00	531,807,768,100	012,129,548,000
Total For R209									17,455,245,044,500.00	531,807,768,100	012,129,548,000
R210 On 31/03/2028 Spot Bond			4.21500	182.15203	4.18000	182.51767			84,306,322,500,000.00	20,001,500,000	102,551,192,000
Total R210 SPOT									14,306,322,500,000.00	20,001,500,000	102,551,192,000
Total For R210									14,306,322,500,000.00	20,001,500,000	102,551,192,000
R212 On 31/01/2022 Spot Bond			2.40000	166.20841	2.40000	166.14616			5,520,000,000.00	2,300,000	60,405,333,400
Total R212 SPOT									5,520,000,000.00	2,300,000	60,405,333,400
Total For R212									5,520,000,000.00	2,300,000	60,405,333,400
R213 On 28/02/2031 Spot Bond			9.67500	83.89001	10.02000	81.89745			107,877,772,782,500.00	424,586,849,900	681,674,774,800
Total R213 SPOT									17,877,772,782,500.00	424,586,849,900	681,674,774,800
Total For R213									17,877,772,782,500.00	424,586,849,900	681,674,774,800
R214 On 28/02/2041 Spot Bond			11.34000	63.07044	11.34000	63.05164			724,304,523,848,000.00	416,605,337,200	1,016,812,961,600
Total R214 SPOT									14,304,523,848,000.00	416,605,337,200	016,812,961,600
Total For R214									14,304,523,848,000.00	416,605,337,200	016,812,961,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RC001\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC001U SPOT										0.00	0	
Total For RC001U										0.00	0	
RC002\On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC002U SPOT										0.00	0	
Total For RC002U										0.00	0	
RC003\On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC003U SPOT										0.00	0	
Total For RC003U										0.00	0	
RC004\On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC004U SPOT										0.00	0	
Total For RC004U										0.00	0	
RC005\On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC005U SPOT										0.00	0	
Total For RC005U										0.00	0	
RC006\On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC006U SPOT										0.00	0	
Total For RC006U										0.00	0	
RC007\On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC007U SPOT										0.00	0	
Total For RC007U										0.00	0	
RC008\On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC008U SPOT										0.00	0	
Total For RC008U										0.00	0	
RC009\On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC009U SPOT										0.00	0	
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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDF12U SPOT										0.00	0	
Total For RDF12U										0.00	0	
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF13U SPOT										0.00	0	
Total For RDF13U										0.00	0	
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF14U SPOT										0.00	0	
Total For RDF14U										0.00	0	
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF15U SPOT										0.00	0	
Total For RDF15U										0.00	0	
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF16U SPOT										0.00	0	
Total For RDF16U										0.00	0	
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF17U SPOT										0.00	0	
Total For RDF17U										0.00	0	
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF18U SPOT										0.00	0	
Total For RDF18U										0.00	0	
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF19U SPOT										0.00	0	
Total For RDF19U										0.00	0	
RDF26I On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF26U SPOT										0.00	0	
Total For RDF26U										0.00	0	
RDF27I On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF27U SPOT										0.00	0	
Total For RDF27U										0.00	0	
RDFB0 On 30/09/2021 Spot Bond					0.00000	102.09348				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.88643				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.93450				0.00	40,000,000	20,000,00
Total RDFB11 SPOT										0.00	40,000,000	20,000,00
Total For RDFB11										0.00	40,000,000	20,000,00
RDFB1 On 27/11/2022 Spot Bond					0.00000	102.71888				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.61743				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.40954				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	102.09659				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.41954				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.22878				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.35622				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.04056				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.23494				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.27436				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.14825				0.00	0	
Total RDFB22 SPOT										0.00	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 RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.05450				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.15445				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.06840				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC4 On 04/06/2020 Spot Bond					0.00000	101.68759				0.00	0	
Total RDFC48 SPOT										0.00	0	
Total For RDFC48										0.00	0	
RDFC4 On 29/07/2020 Spot Bond					0.00000	100.34659				0.00	0	
Total RDFC49 SPOT										0.00	0	
Total For RDFC49										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.02814				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
REB17 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	101.20906				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED20 On 05/07/2020 Spot Bond					0.00000	101.59997				0.00	0	
Total RED205 SPOT										0.00	0	
Total For RED205										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	102.08243				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	102.48314				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	104.92597				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	106.02138				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.02083				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.14054				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RED80 On 06/04/2021 Spot Bond					0.00000	101.48128				0.00	0	
Total RED801 SPOT										0.00	0	
Total For RED801										0.00	0	
RED90 On 28/07/2022 Spot Bond					0.00000	103.51888				0.00	0	
Total RED901 SPOT										0.00	0	
Total For RED901										0.00	0	
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES04U SPOT										0.00	0	
Total For RES04U										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.25106				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES38 On 01/08/2020 Spot Bond					0.00000	100.27861				0.00	0	
Total RES38 SPOT										0.00	0	
Total For RES38										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.88832				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	97.84203				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES42 On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES42U SPOT										0.00	0	
Total For RES42U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RES44U SPOT									0.00	0	
Total For RES44U									0.00	0	
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RES46U SPOT									0.00	0	
Total For RES46U									0.00	0	
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RES47U SPOT									0.00	0	
Total For RES47U									0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RMBI06 SPOT									0.00	0	
Total For RMBI06									0.00	0	
RW21 On 21/04/2021 Spot Bond			5.74500	104.53387	5.74500	104.51770			0.00	0	
Total RW21 SPOT									0.00	0	
Total For RW21									0.00	0	
RW23 On 10/12/2023 Spot Bond			6.60500	113.29917	6.60500	113.27906			0.00	0	179,077,90
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			11.89000	95.86380	11.89000	95.83356			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.68200	10.00000	105.65500			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	100.58129			0.00	0	
Total SBK18 SPOT									0.00	0	
Total For SBK18									0.00	0	
SBK22 On 28/05/2020 Spot Bond					0.00000	99.86503			0.00	0	
Total SBK22 SPOT									0.00	0	
Total For SBK22									0.00	0	
SBK23 On 28/05/2022 Spot Bond			6.22500	109.75927	6.22500	109.74079			0.00	0	2,030,000,00
Total SBK23 SPOT									0.00	0	2,030,000,00
Total For SBK23									0.00	0	2,030,000,00
SBK24 On 19/10/2020 Spot Bond					0.00000	100.89169			0.00	0	
Total SBK24 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.98765				0.00	2,600,000,000	1,300,000,000
Total SBK25 SPOT										0.00	2,600,000,000	1,300,000,000
Total For SBK25										0.00	2,600,000,000	1,300,000,000
SBK26 On 25/04/2021 Spot Bond			6.02500	106.40233	6.02500	106.38508				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.34388				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.78172				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			5.10500	109.47837	5.10500	109.46330				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.64500	111.53904	7.64500	111.51629				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.74739				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.27000	115.23612	6.27000	115.21658				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.81500	101.73063	7.81500	101.70920				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.30500	112.08154	8.30500	112.05663				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.75500	114.08620	6.75500	114.06560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.01000	110.99598	7.01000	110.97498				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.44000	104.67800	9.44000	104.65148				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			5.12500	105.02854	5.12500	105.01410				0.00	0	666,270,80
Total SBS4 SPOT										0.00	0	666,270,80
Total For SBS4										0.00	0	666,270,80
SBS40 On 12/11/2020 Spot Bond					0.00000	100.44149				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.60500	110.22377	5.60500	110.20721				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.36000	114.82116	7.36000	114.79861				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.41000	113.43594	8.41000	113.41056				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.43862				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.68000	115.22291	5.68000	115.20518				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.13679				0.00	0	1,500,000,00
Total SBS47 SPOT										0.00	0	1,500,000,00
Total For SBS47										0.00	0	1,500,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	100.42188				0.00	5,000,000,000	2,500,000,00
Total SBS49 SPOT										0.00	5,000,000,000	2,500,000,00
Total For SBS49										0.00	5,000,000,000	2,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS50 On 31/01/2022 Spot Bond			5.24000	109.62103	5.24000	109.60545				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.38500	6.38500	6.38500	113.94619				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	99.74485				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	101.96756				0.00	0	338,500,00
Total SBS53 SPOT										0.00	0	338,500,00
Total For SBS53										0.00	0	338,500,00
SBS54 On 12/06/2020 Spot Bond					0.00000	101.64290				0.00	0	
Total SBS54 SPOT										0.00	0	
Total For SBS54										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	102.07018				0.00	600,000,000	1,000,000,00
Total SBS55 SPOT										0.00	600,000,000	1,000,000,00
Total For SBS55										0.00	600,000,000	1,000,000,00
SBS56 On 12/06/2022 Spot Bond			5.43000	110.70484	5.43000	110.68863				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.01934				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.11634				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS59 On 09/10/2020 Spot Bond					0.00000	101.06869				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.41949				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	99.68590				0.00	0	
Total SBS62 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.22083				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	98.64290				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	98.44139				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.35037				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	99.85602				0.00	0	25,000,00
Total SBS67 SPOT										0.00	0	25,000,00
Total For SBS67										0.00	0	25,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	98.69560				0.00	0	2,000,000,00
Total SBS68 SPOT										0.00	0	2,000,000,00
Total For SBS68										0.00	0	2,000,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	101.86484				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.88000	300.63390	3.88000	300.50943				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.63500	5.63500	5.63500	191.29293				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.49718				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	101.53429				0.00	0	805,000,00
Total SBT102 SPOT										0.00	0	805,000,00
Total For SBT102										0.00	0	805,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	97.38523				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	99.51499				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	98.01373				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.05500	115.11448	7.05500	115.09267				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.67449				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	94.04149				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	101.24033				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.24913				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.14830				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	105.68200	10.00000	105.65500				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	100.86430				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.02692				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.01072				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.02382				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.33462				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.03031				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.03053				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.03128				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.02455				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.04275				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.03633				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.03940				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	98.98143				0.00	0	
Total SLRC5 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.78706				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.88500	113.85792	6.88500	113.83686				0.00	0	4,050,000,00
Total SNT03 SPOT										0.00	0	4,050,000,00
Total For SNT03										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.48003				0.00	80,000,000	40,000,00
Total SNT04 SPOT										0.00	80,000,000	40,000,00
Total For SNT04										0.00	80,000,000	40,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	91.36117				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.27394				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2020 Spot Bond					0.00000	100.07254				0.00	0	
Total SPDA11 SPOT										0.00	0	
Total For SPDA11										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.87186				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	99.98476				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	99.98265				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.26906				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.58633				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	101.64298				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.54015				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.66684				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.73267				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	100.38245				0.00	0	
Total SPGC01 SPOT										0.00	0	
Total For SPGC01										0.00	0	
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS039U SPOT										0.00	0	
Total For SS039U										0.00	0	
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS044U SPOT										0.00	0	
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				0.00	0	
Total SS054U SPOT										0.00	0	
Total For SS054U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SS055L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS055U SPOT										0.00	0	
Total For SS055U										0.00	0	
SS056L On 13/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS056U SPOT										0.00	0	
Total For SS056U										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.10750				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.62000	101.86780	5.62000	101.85238				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.62000	101.86780	5.62000	101.85238				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			5.31500	5.31500	5.31500	128.59928				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.28500	110.23079	9.28500	110.20347				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			11.89000	72.26532	11.89000	72.24276				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.82396				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 02/06/2020 Spot Bond					0.00000	101.91812				0.00	0	
Total SSN034 SPOT										0.00	0	
Total For SSN034										0.00	0	
SSN03 On 17/11/2020 Spot Bond					0.00000	100.03322				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	102.02759				0.00	0	
Total SSN037 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN037										0.00	0	
SSN03 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.99121				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.89806				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.35500	111.36578	6.35500	111.34676				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.31000	97.39441	5.31000	97.35029				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.60485				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.39704				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.93235				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			3.78000	3.78000	3.78000	301.45633				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/09/2020 Spot Bond					0.00000	101.13124				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN05 On 26/10/2020 Spot Bond					0.00000	100.43795				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.40948				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.29262				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN057 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.94583				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			5.40000	5.40000	5.40000	167.78581				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			4.70000	4.70000	4.70000	132.08758				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.51000	5.51000	5.51000	94.80340				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			5.14500	5.14500	5.14500	91.30041				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			5.36000	5.36000	5.36000	168.24671				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 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	
SSN066 On 28/05/2023 Spot Bond					0.00000	99.86647				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	99.86884				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07(On 28/02/2022 Spot Bond					0.00000	99.87461				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.61996				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.59518				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	101.55862				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07(On 13/07/2023 Spot Bond					0.00000	100.91076				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07(On 31/07/2021 Spot Bond					0.00000	77.28600				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08(On 16/08/2020 Spot Bond					0.00000	103.09781				0.00	0	
Total SSN080 SPOT										0.00	0	
Total For SSN080										0.00	0	
SSN08(On 27/08/2024 Spot Bond					0.00000	99.88061				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08(On 12/09/2025 Spot Bond					0.00000	101.77445				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08(On 05/11/2023 Spot Bond					0.00000	100.28111				0.00	0	
Total SSN083 SPOT										0.00	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 SSN083										0.00	0	
SSN08 On 07/12/2033 Spot Bond			5.38000	5.38000	5.38000	196.28068				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	99.91270				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.34601				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.33884				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	101.48748				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	101.12258				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.26591				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.80500	102.05392	8.80500	102.02990				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T13A11 On 21/08/2020 Spot Bond					0.00000	100.30275				0.00	0	
Total T13A11 SPOT										0.00	0	
Total For T13A11										0.00	0	
T13A12 On 21/08/2020 Spot Bond			5.50000	103.77635	5.50000	103.76093				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T13A12 SPOT										0.00	0	
Total For T13A12										0.00	0	
T13A15 On 21/08/2020 Spot Bond					0.00000	99.98238				0.00	0	
Total T13A15 SPOT										0.00	0	
Total For T13A15										0.00	0	
T13A16 On 21/08/2020 Spot Bond			5.60000	103.69139	5.60000	103.67571				0.00	0	
Total T13A16 SPOT										0.00	0	
Total For T13A16										0.00	0	
T13A19 On 21/08/2020 Spot Bond					0.00000	99.98365				0.00	0	
Total T13A19 SPOT										0.00	0	
Total For T13A19										0.00	0	
T13A20 On 21/08/2020 Spot Bond			5.55000	103.42320	5.55000	103.40770				0.00	0	
Total T13A20 SPOT										0.00	0	
Total For T13A20										0.00	0	
T13A21 On 21/08/2020 Spot Bond					0.00000	100.03321				0.00	0	
Total T13A21 SPOT										0.00	0	
Total For T13A21										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	99.98381				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	100.82820	8.55000	100.80501				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	99.76925				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	99.98621				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2020 Spot Bond					0.00000	99.98629				0.00	0	
Total T16OM1 SPOT										0.00	0	
Total For T16OM1										0.00	0	
TFS13€ On 06/07/2020 Spot Bond					0.00000	101.13388				0.00	0	
Total TFS136 SPOT										0.00	0	
Total For TFS136										0.00	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
TFS142 On 28/10/2021 Spot Bond					0.00000	100.46168				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.88185				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	100.92782				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.56936				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.33787				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	99.82551				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	101.07931				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.22737				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	101.19245				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.90415				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.02867				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	101.21504				0.00	0	
Total TFS158 SPOT										0.00	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 TFS158										0.00	0	
TFS158 On 20/03/2024 Spot Bond					0.00000	99.12040				0.00	56,000,000	28,000,000
Total TFS159 SPOT										0.00	56,000,000	28,000,000
Total For TFS159										0.00	56,000,000	28,000,000
TFS161 On 27/05/2022 Spot Bond					0.00000	99.90095				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.89809				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.40570				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.46409				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH13A3 On 21/08/2020 Spot Bond					0.00000	100.02157				0.00	0	
Total TH13A3 SPOT										0.00	0	
Total For TH13A3										0.00	0	
TH13A4 On 21/08/2020 Spot Bond			5.92000	103.12126	5.92000	103.10479				0.00	0	
Total TH13A4 SPOT										0.00	0	
Total For TH13A4										0.00	0	
TH13A7 On 21/08/2020 Spot Bond					0.00000	100.27307				0.00	0	
Total TH13A7 SPOT										0.00	0	
Total For TH13A7										0.00	0	
TH13A8 On 21/08/2020 Spot Bond			4.73500	103.57881	4.73500	103.56553				0.00	0	
Total TH13A8 SPOT										0.00	0	
Total For TH13A8										0.00	0	
TH13B1 On 21/08/2020 Spot Bond					0.00000	99.98270				0.00	0	
Total TH13B1 SPOT										0.00	0	
Total For TH13B1										0.00	0	
TH13B2 On 21/08/2020 Spot Bond					0.00000	99.98267				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH13B2 SPOT										0.00	0	
Total For TH13B2										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	99.98188				0.00	0	
Total TH13B3 SPOT										0.00	0	
Total For TH13B3										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	99.98142				0.00	0	
Total TH13B4 SPOT										0.00	0	
Total For TH13B4										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	99.98278				0.00	0	
Total TH13B5 SPOT										0.00	0	
Total For TH13B5										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	99.98079				0.00	0	
Total TH13C1 SPOT										0.00	0	
Total For TH13C1										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	99.98057				0.00	0	
Total TH13C2 SPOT										0.00	0	
Total For TH13C2										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	99.98052				0.00	0	
Total TH13C3 SPOT										0.00	0	
Total For TH13C3										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	99.97997				0.00	0	
Total TH13C4 SPOT										0.00	0	
Total For TH13C4										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	99.97929				0.00	0	
Total TH13C5 SPOT										0.00	0	
Total For TH13C5										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	99.97179				0.00	0	
Total TH13D1 SPOT										0.00	0	
Total For TH13D1										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	99.97179				0.00	0	
Total TH13D2 SPOT										0.00	0	
Total For TH13D2										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	99.97098				0.00	0	
Total TH13D3 SPOT										0.00	0	
Total For TH13D3										0.00	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
TH13D On 21/08/2020 Spot Bond					0.00000	99.97139				0.00	0	
Total TH13D4 SPOT										0.00	0	
Total For TH13D4										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	99.97125				0.00	0	
Total TH13D5 SPOT										0.00	0	
Total For TH13D5										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	99.98342				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			5.35000	106.75730	5.35000	106.74182				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.93653				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			5.51000	105.45662	5.51000	105.44087				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	99.98170				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.26920				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	99.98288				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.69388				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.83936				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	99.98119				0.00	0	
Total TH14C3 SPOT										0.00	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 TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	99.97178				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.78240				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.37632				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	99.99967				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	99.96792				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	99.97367				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	100.10529				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	99.82901				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	99.98502				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	99.98481				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	99.98354				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.44778				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.56511				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	99.98224				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.67580				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	99.98290				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.64879				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.53376				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	99.97699				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	99.98522				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.98470				0.00	1,000,000,000	600,000,000
Total TH16A2 SPOT										0.00	1,000,000,000	600,000,000
Total For TH16A2										0.00	1,000,000,000	600,000,000
TH16A: On 21/08/2024 Spot Bond			8.49000	102.07712	8.49000	102.05380				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.98404				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C On 21/08/2024 Spot Bond					0.00000	99.98318				0.00	0	260,000,00
Total TH16C1 SPOT										0.00	0	260,000,00
Total For TH16C1										0.00	0	260,000,00
TH16D On 21/08/2024 Spot Bond					0.00000	99.97720				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	105.68200	10.00000	105.65500				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	101.76358				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	101.66910				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.12500	108.01803	6.12500	108.00032				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.38500	109.91471	7.38500	109.89305				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.89087				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.48461				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.86500	102.29988	8.86500	102.27563				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.48159				0.00	0	
Total TL29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.66094				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.70163				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.16485				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TLC09 On 17/09/2020 Spot Bond					0.00000	101.42003				0.00	0	
Total TLC09 SPOT										0.00	0	
Total For TLC09										0.00	0	
TN20 On 17/09/2020 Spot Bond			4.05500	103.87670	4.05500	103.86532				0.00	0	11,906,400,00
Total TN20 SPOT										0.00	0	11,906,400,00
Total For TN20										0.00	0	11,906,400,00
TN20/R On 17/09/2020 Spot Bond			100.00000	79.37241	100.00000	79.20877				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	50.60654	100.00000	50.49515				0.00	0	
Total TN21U SPOT										0.00	0	
Total For TN21U										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.10500	111.59164	7.10500	111.57047				0.00	0	18,181,000,00
Total TN23 SPOT										0.00	0	18,181,000,00
Total For TN23										0.00	0	18,181,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	16.55907	100.00000	16.52262				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.38500	102.84195	9.38500	102.81604			4,925,248,000.00		524,800	18,416,282,00
Total TN25 SPOT									4,925,248,000.00		524,800	18,416,282,00
Total For TN25									4,925,248,000.00		524,800	18,416,282,00
TN25/R On 19/08/2025 Spot Bond			100.00000	12.94530	100.00000	12.91649				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.63500	96.31021	9.63500	96.28559			21,804,916,471,000.00		2,263,094,600	6,463,136,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TN27 SPOT									21,804,916,471,000.00	2,263,094,600	6,463,136,100
Total For TN27									21,804,916,471,000.00	2,263,094,600	6,463,136,100
TN27/R On 14/11/2027 Spot Bond			100.00000	9.24962	100.00000	9.22926			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.05500	97.80188	11.05500	97.77313			45,104,400,000,000.00	4,080,000,000	4,540,000,000
Total TN30 SPOT									15,104,400,000,000.00	4,080,000,000	4,540,000,000
Total For TN30									15,104,400,000,000.00	4,080,000,000	4,540,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	118.59923	8.00000	118.57381			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.74000	86.84399	12.74000	86.81468			6,370,000,000,000.00	500,000,000	3,437,500,000
Total TN40 SPOT									6,370,000,000,000.00	500,000,000	3,437,500,000
Total For TN40									6,370,000,000,000.00	500,000,000	3,437,500,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.20885	10.75000	101.17989			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	105.68200	10.00000	105.65500			0.00	0	
Total TPDA01/JIBAR SPOT									0.00	0	
Total For TPDA01/JIBAR									0.00	0	
TPDA0 On 30/11/2020 Spot Bond			6.36500	101.36442	6.36500	101.34697			0.00	0	
Total TPDA08 SPOT									0.00	0	
Total For TPDA08									0.00	0	
TRA2A On 14/12/2020 Spot Bond			5.85000	106.28808	5.85000	106.27134			0.00	0	
Total TRA2A3 SPOT									0.00	0	
Total For TRA2A3									0.00	0	
TRA2A On 14/12/2020 Spot Bond			5.65000	5.65000	5.65000	106.40379			0.00	0	
Total TRA2A6 SPOT									0.00	0	
Total For TRA2A6									0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.71908			0.00	0	
Total TRA2B1 SPOT									0.00	0	
Total For TRA2B1									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA2B: On 14/12/2020 Spot Bond					0.00000	101.76330				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	102.78283				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	102.01963				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	102.47863				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D: On 14/12/2020 Spot Bond					0.00000	102.47863				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.09938				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.08692				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.06500	106.90455	6.06500	106.88720				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.09857				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.08561				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.12618				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.12281				0.00	0	
Total TRA3B2 SPOT										0.00	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 TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.42111				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.89497				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.35500	111.68848	6.35500	110.69615				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond					0.00000	100.81042				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.86791				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.89497				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.88007	8.62000	100.85682				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.99696				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.99696				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRQ11: On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ11U SPOT										0.00	0	
Total For TRQ11U										0.00	0	
TRQ12: On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ12U SPOT										0.00	0	
Total For TRQ12U										0.00	0	
TRQ13: On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRQ13U SPOT										0.00	0	
Total For TRQ13U										0.00	0	
TRQ14I On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ14U SPOT										0.00	0	
Total For TRQ14U										0.00	0	
TSE03I On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSE03U SPOT										0.00	0	
Total For TSE03U										0.00	0	
TSG01I On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG01U SPOT										0.00	0	
Total For TSG01U										0.00	0	
TSG02I On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG02U SPOT										0.00	0	
Total For TSG02U										0.00	0	
TSG03I On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG03U SPOT										0.00	0	
Total For TSG03U										0.00	0	
TSG04I On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG04U SPOT										0.00	0	
Total For TSG04U										0.00	0	
TSG05I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG05U SPOT										0.00	0	
Total For TSG05U										0.00	0	
TSG06I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG06U SPOT										0.00	0	
Total For TSG06U										0.00	0	
TSG07I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG07U SPOT										0.00	0	
Total For TSG07U										0.00	0	
TSG08I On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG08U SPOT										0.00	0	
Total For TSG08U										0.00	0	
TSP23I On 09/07/2020 Spot Bond					0.00000	98.98270				0.00	0	
Total TSP233 SPOT										0.00	0	
Total For TSP233										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP23ε On 13/08/2020 Spot Bond					0.00000	103.93395				0.00	0	200,000,00
Total TSP235 SPOT										0.00	0	200,000,00
Total For TSP235										0.00	0	200,000,00
TSP23ε On 08/10/2020 Spot Bond					0.00000	97.17109				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP240 On 12/11/2020 Spot Bond					0.00000	96.43038				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP241 On 11/06/2020 Spot Bond					0.00000	99.59842				0.00	0	
Total TSP241 SPOT										0.00	0	
Total For TSP241										0.00	0	
TSP242 On 10/09/2020 Spot Bond					0.00000	97.86755				0.00	0	
Total TSP242 SPOT										0.00	0	
Total For TSP242										0.00	0	
TSP243 On 04/03/2021 Spot Bond					0.00000	94.56763				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP244 On 18/03/2021 Spot Bond					0.00000	94.44550				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP245 On 08/04/2021 Spot Bond					0.00000	94.30026				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP246 On 22/10/2020 Spot Bond					0.00000	97.51607				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	94.72539				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.39287				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.48861				0.00	0	
Total TU1B11 SPOT										0.00	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 TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.47557				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.55249				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC33 On 19/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC330 SPOT										0.00	0	
Total For TWC330										0.00	0	
TWC33 On 27/05/2020 Spot Bond					0.00000	101.56317				0.00	0	
Total TWC331 SPOT										0.00	0	
Total For TWC331										0.00	0	
TWC33 On 04/06/2020 Spot Bond					0.00000	101.46574				0.00	0	
Total TWC332 SPOT										0.00	0	
Total For TWC332										0.00	0	
TWC33 On 10/07/2020 Spot Bond					0.00000	100.69082				0.00	0	
Total TWC333 SPOT										0.00	0	
Total For TWC333										0.00	0	
TWC33 On 20/07/2020 Spot Bond					0.00000	100.42575				0.00	0	
Total TWC334 SPOT										0.00	0	
Total For TWC334										0.00	0	
TWC33 On 27/07/2020 Spot Bond					0.00000	100.36984				0.00	0	
Total TWC335 SPOT										0.00	0	
Total For TWC335										0.00	0	
TWC33 On 30/07/2020 Spot Bond					0.00000	100.29814				0.00	0	
Total TWC336 SPOT										0.00	0	
Total For TWC336										0.00	0	
TWC33 On 13/08/2020 Spot Bond					0.00000	100.09806				0.00	0	
Total TWC337 SPOT										0.00	0	
Total For TWC337										0.00	0	
TWC33 On 19/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	15,000,000,000	15,000,000,000	
Total TWC338 SPOT									10,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total For TWC338									10,000,000,000,000.00	15,000,000,000	15,000,000,000	
UG21 On 02/03/2021 Spot Bond			6.31500	105.60346	6.31500	105.58562			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.93500	108.16526	9.93500	108.13676				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA1U SPOT										0.00	0	
Total For VCJA1U										0.00	0	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA2U SPOT										0.00	0	
Total For VCJA2U										0.00	0	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA3U SPOT										0.00	0	
Total For VCJA3U										0.00	0	
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA4U SPOT										0.00	0	
Total For VCJA4U										0.00	0	
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA5U SPOT										0.00	0	
Total For VCJA5U										0.00	0	
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA6U SPOT										0.00	0	
Total For VCJA6U										0.00	0	
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA7U SPOT										0.00	0	
Total For VCJA7U										0.00	0	
VCJA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA8U SPOT										0.00	0	
Total For VCJA8U										0.00	0	
VCJA9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA9U SPOT										0.00	0	
Total For VCJA9U										0.00	0	
VCJB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB1U SPOT										0.00	0	
Total For VCJB1U										0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VCPB7U SPOT										0.00	0	
Total For VCPB7U										0.00	0	
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB8U SPOT										0.00	0	
Total For VCPB8U										0.00	0	
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB9U SPOT										0.00	0	
Total For VCPB9U										0.00	0	
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA03U SPOT										0.00	0	
Total For VJA03U										0.00	0	
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA04U SPOT										0.00	0	
Total For VJA04U										0.00	0	
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA05U SPOT										0.00	0	
Total For VJA05U										0.00	0	
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA06U SPOT										0.00	0	
Total For VJA06U										0.00	0	
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA07U SPOT										0.00	0	
Total For VJA07U										0.00	0	
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA08U SPOT										0.00	0	
Total For VJA08U										0.00	0	
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA09U SPOT										0.00	0	
Total For VJA09U										0.00	0	
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA10U SPOT										0.00	0	
Total For VJA10U										0.00	0	
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA11U SPOT										0.00	0	
Total For VJA11U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA12U SPOT										0.00	0	
Total For VJA12U										0.00	0	
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB03U SPOT										0.00	0	
Total For VJB03U										0.00	0	
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB04U SPOT										0.00	0	
Total For VJB04U										0.00	0	
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB05U SPOT										0.00	0	
Total For VJB05U										0.00	0	
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB06U SPOT										0.00	0	
Total For VJB06U										0.00	0	
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB07U SPOT										0.00	0	
Total For VJB07U										0.00	0	
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB08U SPOT										0.00	0	
Total For VJB08U										0.00	0	
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB09U SPOT										0.00	0	
Total For VJB09U										0.00	0	
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB10U SPOT										0.00	0	
Total For VJB10U										0.00	0	
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB11U SPOT										0.00	0	
Total For VJB11U										0.00	0	
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB12U SPOT										0.00	0	
Total For VJB12U										0.00	0	
VKE07 On 08/06/2020 Spot Bond					0.00000	101.71170				0.00	0	
Total VKE07 SPOT										0.00	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 VKE07										0.00	0	
VKE09 On 08/07/2020 Spot Bond					0.00000	101.05201				0.00	0	
Total VKE09 SPOT										0.00	0	
Total For VKE09										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.54742				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.54601				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.56341				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	99.97592				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.02875				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.09732				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.10050				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VPA06U SPOT										0.00	0	
Total For VPA06U										0.00	0	
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA07U SPOT										0.00	0	
Total For VPA07U										0.00	0	
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA08U SPOT										0.00	0	
Total For VPA08U										0.00	0	
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA09U SPOT										0.00	0	
Total For VPA09U										0.00	0	
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA10U SPOT										0.00	0	
Total For VPA10U										0.00	0	
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA11U SPOT										0.00	0	
Total For VPA11U										0.00	0	
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA12U SPOT										0.00	0	
Total For VPA12U										0.00	0	
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB03U SPOT										0.00	0	
Total For VPB03U										0.00	0	
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB04U SPOT										0.00	0	
Total For VPB04U										0.00	0	
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB05U SPOT										0.00	0	
Total For VPB05U										0.00	0	
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB06U SPOT										0.00	0	
Total For VPB06U										0.00	0	
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB07U SPOT										0.00	0	
Total For VPB07U										0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VR871U										0.00	0	
VR872L On 19/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR872U SPOT										0.00	0	
Total For VR872U										0.00	0	
VR1871 On 28/07/2020 Spot Bond					0.00000	100.30993				0.00	0	
Total VR1871 SPOT										0.00	0	
Total For VR1871										0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	101.12968				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	100.81456				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL02U SPOT										0.00	0	
Total For WHL02U										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	99.68965				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL03U SPOT										0.00	0	
Total For WHL03U										0.00	0	
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL04U SPOT										0.00	0	
Total For WHL04U										0.00	0	
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL05U SPOT										0.00	0	
Total For WHL05U										0.00	0	
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL06U SPOT										0.00	0	
Total For WHL06U										0.00	0	
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total WRS2U SPOT										0.00	0	
Total For WRS2U										0.00	0	
WSP4 On 28/05/2020 Spot Bond			4.59000	99.91205	4.59000	99.89950				0.00	0	
Total WSP4 SPOT										0.00	0	
Total For WSP4										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.87500	103.88267	4.87500	103.86892				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	48.67935	100.00000	48.57102				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										96,650,869,814,559,500.00	343,769,289,000	761,133,831,85
Total for SPOT :										96,650,869,814,559,500.00	343,769,289,000	761,133,831,85
Total Futures										96 650 871 935 076 500.00	343,769,311,351	761,134,767,10
Total Options										0.00	0	275,05
Grand Total:										96,650,871,935,076,500.00	343,769,311,351	761,135,042,15