



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/05/2020

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			11.90120	74.20003	12.18446	72.76618			0.00	0	35
ES33	On	05/11/2020	Bond Future			12.13842	71.33411	12.43342	69.88395			0.00	0	
ES33	On	04/02/2021	Bond Future			12.39258	72.23273	12.70056	70.76475			0.00	0	
ES33	On	06/05/2021	Bond Future			12.65404	69.36212	12.97561	67.87584			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/08/2020	Bond Future			12.40134	73.35207	12.70074	71.71020			0.00	0	4,9
ES42	On	05/11/2020	Bond Future			12.63577	69.99430	12.94880	68.33354			0.00	0	
ES42	On	04/02/2021	Bond Future			12.87877	70.87650	13.20633	69.19525			0.00	0	
ES42	On	06/05/2021	Bond Future			13.13857	67.50895	13.48221	65.80664			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			137.54667	137.54667	137.73153	137.73153			8,802,986.88	64	5,4
I2025	On	05/11/2020	Bond Future			139.27030	139.27030	139.46000	139.46000			0.00	0	
I2025	On	04/02/2021	Bond Future			139.53331	139.53331	139.72622	139.72622			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			141.32082	141.32082	141.51634	141.51634			0.00	0	
Total I2025 Future												8,802,986.88	64	5,45
Total For I2025												8,802,986.88	64	5,45
I2029	On	06/08/2020	Bond Future			99.09463	99.09463	99.08427	99.08427			22,098,102.49	223	4,98
I2029	On	05/11/2020	Bond Future			99.19930	99.19930	99.19063	99.19063			0.00	0	
I2029	On	04/02/2021	Bond Future			100.47176	100.47176	100.46349	100.46349			0.00	0	
I2029	On	06/05/2021	Bond Future			100.60761	100.60761	100.59938	100.59938			0.00	0	
Total I2029 Future												22,098,102.49	223	4,98
Total For I2029												22,098,102.49	223	4,98
I2033	On	06/08/2020	Bond Future			96.03239	96.03239	95.94495	95.94495			0.00	0	11,47
I2033	On	05/11/2020	Bond Future			96.02317	96.02317	95.93644	95.93644			0.00	0	
I2033	On	04/02/2021	Bond Future			97.25487	97.25487	97.16744	97.16744			0.00	0	
I2033	On	06/05/2021	Bond Future			97.27151	97.27151	97.18317	97.18317			0.00	0	
Total I2033 Future												0.00	0	11,47
Total For I2033												0.00	0	11,47
I2038	On	06/08/2020	Bond Future			105.83126	105.83126	105.87670	105.87670			70,377,787.90	665	10,45
I2038	On	05/11/2020	Bond Future			107.15762	107.15762	107.20571	107.20571			0.00	0	
I2038	On	04/02/2021	Bond Future			106.81834	106.81834	106.86768	106.86768			0.00	0	
I2038	On	06/05/2021	Bond Future			108.18691	108.18691	108.23685	108.23685			0.00	0	
Total I2038 Future												70,377,787.90	665	10,45
Total For I2038												70,377,787.90	665	10,45
I2046	On	06/08/2020	Bond Future			95.68376	95.68376	96.08335	96.08335			24,686,410.08	258	15,25
I2046	On	05/11/2020	Bond Future			95.09622	95.09622	95.50266	95.50266			0.00	0	
I2046	On	04/02/2021	Bond Future			96.31614	96.31614	96.72827	96.72827			0.00	0	
I2046	On	06/05/2021	Bond Future			95.74116	95.74116	96.15866	96.15866			0.00	0	
Total I2046 Future												24,686,410.08	258	15,25
Total For I2046												24,686,410.08	258	15,25
I2050	On	06/08/2020	Bond Future			95.80567	95.80567	96.52103	96.52103			165,839,614.77	1,731	15,74
I2050	On	05/11/2020	Bond Future			97.00619	97.00619	97.73236	97.73236			0.00	0	
I2050	On	04/02/2021	Bond Future			96.34018	96.34018	97.07609	97.07609			0.00	0	
I2050	On	06/05/2021	Bond Future			97.57444	97.57444	98.31988	98.31988			0.00	0	
Total I2050 Future												165,839,614.77	1,731	15,74
Total For I2050												165,839,614.77	1,731	15,74
R186	On	06/08/2020	Bond Future			7.33065	117.35201	7.53992	116.20795		9.81	70,411,206.00	600	78,57
R186	On	05/11/2020	Bond Future			7.45401	118.79461	7.67441	117.63869		9.30	0.00	0	
R186	On	04/02/2021	Bond Future			7.58707	115.00464	7.82005	113.83487		9.04	0.00	0	
R186	On	06/05/2021	Bond Future			7.73438	116.45166	7.98132	115.26738		8.94	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R186 Future												70,411,206.00	600	78,51
R186	On	06/08/2020	Bond Future	8.37	Call			5,054.17000	5.05417	6,011,800	10.52	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			654.87000	0.65487	468,440	10.52	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			5,096.03000	5.09603	6,056,250	10.53	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Put			645.05000	0.64505	461,210	10.53	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			5,012.42000	5.01242	5,967,430	10.51	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			783.13000	0.78313	563,720	10.40	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			664.83000	0.66483	475,780	10.51	0.00	0	
R186	On	06/08/2020	Bond Future	9.00	Put			246.80000	0.24680	137,920	10.65	0.00	0	
R186	On	06/08/2020	Bond Future	9.00	Call			7,842.60000	7.84260	8,877,780	10.65	0.00	0	90
R186	On	06/08/2020	Bond Future	8.00	Put			1,139.12000	1.13912	821,990	10.16	0.00	0	
R186	On	06/08/2020	Bond Future	8.00	Call			3,604.42000	3.60442	4,431,350	10.16	0.00	0	90
R186	On	06/08/2020	Bond Future	8.25	Call			4,559.86000	4.55986	5,484,510	10.40	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			1,258.97000	1.25897	973,460	9.93	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			6,240.06000	6.24006	7,112,590	9.94	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			1,247.75000	1.24775	964,360	9.94	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			6,164.08000	6.16408	7,032,360	9.92	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			1,270.28000	1.27028	982,640	9.92	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			3,472.19000	3.47219	4,101,660	9.34	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.34	Put			1,663.97000	1.66397	1,302,760	9.67	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			5,066.44000	5.06644	5,861,150	9.67	0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			8,575.53000	8.57553	9,522,740	10.02	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			680.06000	0.68006	471,350	10.02	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.65	Call			6,202.04000	6.20204	7,072,450	9.93	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Put			2,266.54000	2.26654	1,793,390	9.42	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			3,947.32000	3.94732	4,630,090	9.42	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			5,127.07000	5.12707	4,310,380	9.02	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			1,542.85000	1.54285	1,882,080	9.02	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			2,613.41000	2.61341	2,086,960	9.34	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			4,352.37000	4.35237	5,113,150	9.25	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			2,721.61000	2.72161	2,312,620	9.25	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Call			4,381.29000	4.38129	5,145,550	9.26	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			2,701.58000	2.70158	2,296,070	9.26	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			4,410.30000	4.41030	5,178,040	9.27	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			2,681.66000	2.68166	2,279,630	9.27	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			12,905.63000	12.90563	13,939,510	9.57	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			606.89000	0.60689	456,490	9.57	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			12,941.42000	12.94142	13,976,340	9.57	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			601.63000	0.60163	452,270	9.57	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	06/05/2021	Bond Future	10.78	Call			12.97723000	12.97723	14,013,190	9.57	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			596.41000	0.59641	448,090	9.57	0.00	0	
Total R186 Option												0.00	0	14,70
Total For R186												70,411,206.00	600	93,21
R197	On	06/08/2020	Bond Future			307.37329	307.37329	307.12904	307.12904			0.00	0	2,54
R197	On	05/11/2020	Bond Future			311.22436	311.22436	310.98268	310.98268			0.00	0	
R197	On	04/02/2021	Bond Future			307.27516	307.27516	307.03216	307.03216			0.00	0	
R197	On	06/05/2021	Bond Future			311.21184	311.21184	310.96608	310.96608			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			213.14910	213.14910	212.94996	212.94996			19,396,568.10	91	7,63
R202	On	05/11/2020	Bond Future			215.81960	215.81960	215.62196	215.62196			0.00	0	
R202	On	04/02/2021	Bond Future			214.36969	214.36969	214.17063	214.17063			0.00	0	
R202	On	06/05/2021	Bond Future			217.11608	217.11608	216.91469	216.91469			0.00	0	
Total R202 Future												19,396,568.10	91	7,63
Total For R202												19,396,568.10	91	7,63
R2023	On	06/08/2020	Bond Future			4.85122	110.35111	4.91242	110.19980		3.18	0.00	0	26,95
R2023	On	05/11/2020	Bond Future			4.83366	107.79573	4.90113	107.64455		2.95	0.00	0	
R2023	On	04/02/2021	Bond Future			4.80598	109.15321	4.88216	109.00073		2.47	0.00	0	
R2023	On	06/05/2021	Bond Future			4.76238	106.61304	4.84966	106.45881		2.29	0.00	0	
Total R2023 Future												0.00	0	26,95
R2023	On	06/08/2020	Bond Future	7.28	Put			1.49000	0.00149	1,000	4.00	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call			5,608.01000	5.60801	5,758,790	4.00	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put			1.61000	0.00161	1,080	4.00	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Call			5,631.03000	5.63103	5,781,830	4.00	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Put			1.55000	0.00155	1,040	4.00	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Call			5,654.04000	5.65404	5,804,860	4.00	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			5,572.35000	5.57235	5,719,890	3.52	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			13.62000	0.01362	9,980	3.52	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			5,531.18000	5.53118	5,678,560	3.52	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			14.28000	0.01428	10,480	3.52	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			5,551.76000	5.55176	5,699,220	3.52	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			13.95000	0.01395	10,230	3.52	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			215.91000	0.21591	163,970	2.88	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,077.02000	3.07702	3,178,050	2.88	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			212.96000	0.21296	161,510	2.88	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,044.35000	3.04435	3,144,400	2.88	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			218.90000	0.21890	166,470	2.88	0.00	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			3,060.67000	3.06067	3,161,210	2.88	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,717.18000	4.71718	4,850,670	2.58	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			55.90000	0.05590	35,160	2.58	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,733.00000	4.73300	4,866,720	2.58	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			55.09000	0.05509	34,580	2.58	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,701.38000	4.70138	4,834,620	2.58	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			56.73000	0.05673	35,740	2.58	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	26,95
R2030	On	06/08/2020	Bond Future			9.12568	93.21976	9.34960	91.89772		15.91	45,957,341.68	493	111,2
R2030	On	05/11/2020	Bond Future			9.28174	94.36660	9.51462	93.03013		15.28	0.00	0	
R2030	On	04/02/2021	Bond Future			9.44998	91.55001	9.69297	90.19719		14.97	0.00	0	
R2030	On	06/05/2021	Bond Future			9.63174	92.70206	9.88551	91.33240		14.97	0.00	0	
Total R2030 Future												45,957,341.68	493	111,21
R2030	On	06/08/2020	Bond Future	10.40	Call			6,694.68000	6.69468	7,798,510	17.34	0.00	0	
R2030	On	06/08/2020	Bond Future	10.40	Put			811.97000	0.81197	593,760	17.34	0.00	0	5,00
R2030	On	06/08/2020	Bond Future	11.47	Call			11,519.69000	11.51969	12,787,010	17.34	0.00	0	
R2030	On	06/08/2020	Bond Future	11.47	Put			147.45000	0.14745	92,730	17.34	0.00	0	6
R2030	On	06/08/2020	Bond Future	11.25	Call			10,501.19000	10.50119	11,745,940	17.34	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Put			1,014.47000	1.01447	778,260	17.27	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Call			5,870.76000	5.87076	6,956,590	17.27	0.00	0	6
R2030	On	06/08/2020	Bond Future	10.87	Call			8,765.34000	8.76534	9,954,260	17.34	0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Put			411.73000	0.41173	278,610	17.34	0.00	0	6
R2030	On	06/08/2020	Bond Future	10.00	Put			1,291.84000	1.29184	999,800	16.93	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Put			3,506.04000	3.50604	2,822,300	15.78	0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Put			496.82000	0.49682	340,930	17.34	0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			8,228.63000	8.22863	9,394,780	17.34	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			1,220.14000	1.22014	942,300	17.01	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call			5,199.45000	5.19945	6,243,650	17.01	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put			536.35000	0.53635	370,190	17.34	0.00	0	
R2030	On	06/08/2020	Bond Future	11.25	Put			218.57000	0.21857	141,280	17.34	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Put			1,718.26000	1.71826	1,338,490	16.52	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call			4,021.50000	4.02150	4,963,770	16.52	0.00	0	4
R2030	On	06/08/2020	Bond Future	9.05	Put			3,645.85000	3.64585	2,944,520	15.74	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call			1,871.35000	1.87135	2,492,060	15.74	0.00	0	4
R2030	On	06/08/2020	Bond Future	9.20	Put			3,141.29000	3.14129	2,505,830	15.87	0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			4,994.70000	4.99470	6,024,700	16.93	0.00	0	4
R2030	On	06/08/2020	Bond Future	8.50	Put			5,993.29000	5.99329	5,012,020	15.24	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call			842.78000	0.84278	1,183,550	15.24	0.00	0	3

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2030	On	06/08/2020	Bond Future	8.36	Put			6,708.07000	6.70807	5,672,010	15.22	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call			672.97000	0.67297	958,950	15.22	0.00	0	80
R2030	On	06/08/2020	Bond Future	8.86	Put			4,366.30000	4.36630	3,573,190	15.56	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			8,007.27000	8.00727	9,163,150	17.34	0.00	0	47
R2030	On	06/08/2020	Bond Future	9.11	Put			3,437.57000	3.43757	2,762,690	15.79	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call			1,971.04000	1.97104	2,609,340	15.78	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call			1,443.14000	1.44314	1,972,070	15.56	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Put			2,490.67000	2.49067	1,957,350	16.07	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Call			2,901.23000	2.90123	3,689,950	16.07	0.00	0	
R2030	On	06/08/2020	Bond Future	9.20	Call			2,260.79000	2.26079	2,947,370	15.87	0.00	0	30
R2030	On	06/08/2020	Bond Future	9.10	Call			1,996.44000	1.99644	2,639,260	15.78	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put			3,471.69000	3.47169	2,792,470	15.78	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call			2,022.02000	2.02202	2,669,180	15.79	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Call			4,089.21000	4.08921	4,905,720	15.37	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Call			7,091.44000	7.09144	8,160,360	16.46	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			2,940.96000	2.94096	2,506,510	15.61	0.00	0	14,100
R2030	On	05/11/2020	Bond Future	8.10	Put			9,523.75000	9.52375	8,489,020	14.60	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			997.11000	0.99711	1,298,850	14.60	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			6,025.09000	6.02509	5,248,720	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			2,142.45000	2.14245	2,702,550	14.81	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.06	Call			5,559.68000	5.55968	6,528,270	15.86	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			3,549.14000	3.54914	3,029,180	15.37	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			6,514.01000	6.51401	5,688,760	14.72	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			1,907.49000	1.90749	2,418,710	14.72	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			4,661.15000	4.66115	4,023,370	15.10	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			3,024.28000	3.02428	3,722,970	15.10	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.37	Call			6,705.54000	6.70554	7,753,570	16.31	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			1,866.56000	1.86656	1,599,010	16.46	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			8,303.33000	8.30333	7,332,800	14.60	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			1,294.17000	1.29417	1,660,110	14.60	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			5,307.66000	5.30766	4,605,150	14.95	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			2,556.66000	2.55666	3,190,620	14.95	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.38	Call			3,425.49000	3.42549	4,169,910	15.20	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			2,527.45000	2.52745	2,159,570	15.86	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			7,400.84000	7.40084	6,489,030	14.62	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			1,571.85000	1.57185	1,996,510	14.62	377,340.39	189	15,700
R2030	On	05/11/2020	Bond Future	9.03	Put			5,343.21000	5.34321	4,637,620	14.94	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			2,533.09000	2.53309	3,163,970	14.94	597,990.33	189	15,700
R2030	On	05/11/2020	Bond Future	9.38	Put			4,194.95000	4.19495	3,602,900	15.20	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			2,008.75000	2.00875	1,720,310	16.31	325,138.59	189	15,700

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	05/11/2020	Bond Future	9.39	Call		3,453.05000	3.45305	4,200,630	15.21	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put		4,165.06000	4.16506	3,576,170	15.21	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call		3,480.97000	3.48097	4,231,460	15.21	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put		4,135.58000	4.13558	3,549,600	15.21	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Put		8,205.63000	8.20563	7,240,730	14.60	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call		1,321.57000	1.32157	1,693,140	14.60	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.86	Put		5,985.70000	5.98570	5,213,140	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call		2,163.06000	2.16306	2,726,970	14.81	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	9.86	Call		4,876.83000	4.87683	5,778,850	15.61	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call		1,586.98000	1.58698	2,056,430	14.31	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put		7,155.08000	7.15508	6,410,550	14.38	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call		2,405.93000	2.40593	3,014,220	14.38	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call		6,001.34000	6.00134	6,960,990	15.38	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put		3,261.52000	3.26152	2,868,350	15.38	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call		3,056.68000	3.05668	3,753,360	14.58	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Put		9,343.34000	9.34334	8,459,970	14.31	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put		6,058.74000	6.05874	5,402,600	14.58	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call		3,080.08000	3.08008	3,779,610	14.58	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put		6,024.63000	6.02463	5,371,340	14.58	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call		3,033.37000	3.03337	3,727,200	14.57	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put		6,092.99000	6.09299	5,434,000	14.57	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Put		6,196.91000	6.19691	5,528,740	14.55	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call		2,964.33000	2.96433	3,648,980	14.55	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.37	Put		9,295.81000	9.29581	8,415,100	14.31	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call		1,600.79000	1.60079	2,072,900	14.31	0.00	0	1,00
R2030	On	06/05/2021	Bond Future	11.71	Call		11,042.32000	11.04232	12,208,070	15.97	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		1,949.29000	1.94929	1,745,380	15.97	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		3,414.76000	3.41476	3,075,400	15.65	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.69	Call		10,974.78000	10.97478	12,138,130	15.97	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		1,974.67000	1.97467	1,768,360	15.97	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		11,008.54000	11.00854	12,173,090	15.97	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		1,961.95000	1.96195	1,756,840	15.97	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call		5,627.09000	5.62709	6,535,650	15.00	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		4,806.42000	4.80642	4,345,320	15.00	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.15	Put		7,399.87000	7.39987	6,738,970	14.40	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		3,354.28000	3.35428	4,063,040	14.40	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call		7,833.05000	7.83305	8,863,350	15.65	0.00	0	
Total R2030 Option											1,300,469.31	567	130,05
Total For R2030											47,257,810.99	1,060	241,30

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			10.02683	90.95747	10.29211	89.33168		18.26	15,917,557.25	175	99,33
R2032	On	05/11/2020			10.20398	87.92772	10.47968	86.28359		18.50	0.00	0	
R2032	On	04/02/2021			10.39080	89.03541	10.67785	87.37105		17.31	0.00	0	
R2032	On	06/05/2021			10.58758	86.00732	10.88674	84.32217		18.18	0.00	0	
Total R2032 Future											15,917,557.25	175	99,33
R2032	On	06/08/2020	9.91	Call			1,890.66000	1.89066	2,662,300	17.90	0.00	0	
R2032	On	06/08/2020	9.91	Put			4,245.83000	4.24583	3,391,680	17.90	0.00	0	80
R2032	On	06/08/2020	9.45	Call			962.41000	0.96241	1,485,400	17.37	0.00	0	
R2032	On	06/08/2020	9.45	Put			6,271.40000	6.27140	5,168,600	17.37	0.00	0	
R2032	On	06/08/2020	8.79	Put			10,095.79000	10.09579	8,709,220	17.31	0.00	0	
R2032	On	06/08/2020	8.79	Call			309.53000	0.30953	548,750	17.31	0.00	0	80
R2032	On	06/08/2020	9.29	Put			7,113.72000	7.11372	5,932,030	17.32	0.00	0	
R2032	On	06/08/2020	9.29	Call			745.81000	0.74581	1,189,910	17.32	0.00	0	80
R2032	On	06/08/2020	9.46	Call			977.36000	0.97736	1,505,410	17.37	0.00	0	
R2032	On	06/08/2020	9.46	Put			6,220.72000	6.22072	5,122,980	17.37	0.00	0	
R2032	On	06/08/2020	9.47	Call			992.34000	0.99234	1,525,610	17.37	0.00	0	
R2032	On	06/08/2020	9.47	Put			6,170.13000	6.17013	5,077,610	17.37	0.00	0	
R2032	On	05/11/2020	9.11	Put			9,818.71000	9.81871	8,701,790	17.59	0.00	0	
R2032	On	05/11/2020	9.11	Call			1,206.18000	1.20618	1,733,390	17.59	0.00	0	3,00
R2032	On	05/11/2020	9.61	Put			7,377.07000	7.37707	6,399,730	17.67	0.00	0	
R2032	On	05/11/2020	9.44	Put			8,146.08000	8.14608	7,120,340	17.59	0.00	0	
R2032	On	05/11/2020	9.44	Call			1,713.21000	1.71321	2,331,600	17.59	0.00	0	1,00
R2032	On	05/11/2020	11.08	Call			6,312.26000	6.31226	7,450,740	19.26	0.00	0	
R2032	On	05/11/2020	9.77	Call			2,382.39000	2.38239	3,103,440	17.80	0.00	0	
R2032	On	05/11/2020	9.77	Put			6,703.72000	6.70372	5,780,640	17.80	0.00	0	
R2032	On	05/11/2020	9.75	Call			2,338.25000	2.33825	3,051,260	17.78	0.00	0	
R2032	On	05/11/2020	10.99	Put			3,049.16000	3.04916	2,519,550	19.11	0.00	0	3,00
R2032	On	05/11/2020	8.94	Put			10,767.06000	10.76706	9,590,380	17.59	0.00	0	
R2032	On	05/11/2020	8.94	Call			1,004.28000	1.00428	1,471,730	17.59	0.00	0	1,00
R2032	On	05/11/2020	9.61	Call			2,040.32000	2.04032	2,707,110	17.67	0.00	0	3,00
R2032	On	05/11/2020	10.99	Call			5,981.26000	5.98126	7,095,780	19.11	0.00	0	
R2032	On	05/11/2020	9.75	Put			6,785.65000	6.78565	5,854,530	17.78	0.00	0	
R2032	On	05/11/2020	11.08	Put			2,877.57000	2.87757	2,371,920	19.26	0.00	0	1,00
R2032	On	05/11/2020	9.76	Call			2,360.38000	2.36038	3,077,290	17.79	0.00	0	
R2032	On	05/11/2020	9.76	Put			6,744.71000	6.74471	5,817,490	17.79	0.00	0	
R2032	On	04/02/2021	9.63	Put			8,590.21000	8.59021	7,720,350	16.50	0.00	0	
R2032	On	04/02/2021	9.61	Call			2,252.81000	2.25281	3,044,670	16.50	0.00	0	
R2032	On	04/02/2021	9.61	Put			8,677.45000	8.67745	7,804,950	16.50	0.00	0	
R2032	On	04/02/2021	9.29	Call			1,723.76000	1.72376	2,426,060	16.50	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	Open Interest
R2032	On	04/02/2021	Bond Future	10.82	Call			5.32283000	5.32283	6,460,990	17.37	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			4,514.96000	4.51496	3,988,760	17.37	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.62	Call			2,272.31000	2.27231	3,065,500	16.50	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			8,633.75000	8.63375	7,762,580	16.50	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			2,291.91000	2.29191	3,086,410	16.50	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put			12,921.06000	12.92106	11,792,300	16.50	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			1,104.65000	1.10465	1,640,250	16.50	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put			10,202.78000	10.20278	9,240,720	16.50	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			9,644.62000	9.64462	11,117,910	19.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			3,162.38000	3.16238	2,950,520	19.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			9,581.34000	9.58134	11,051,760	19.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			3,198.56000	3.19856	2,983,830	19.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Call			9,612.97000	9.61297	11,084,820	19.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			3,180.43000	3.18043	2,967,130	19.38	0.00	0	
Total R2032 Option												0.00	0	16,800
Total For R2032												15,917,557.25	175	116,130
R2035	On	06/08/2020	Bond Future			10.73915	90.40077	11.03063	88.52514		20.09	12,746,508.57	141	104,800
R2035	On	05/11/2020	Bond Future			10.92712	87.03258	11.22998	85.13550		20.58	0.00	0	
R2035	On	04/02/2021	Bond Future			11.12887	88.12880	11.44439	86.20837		19.15	0.00	0	
R2035	On	06/05/2021	Bond Future			11.33261	84.75624	11.66116	82.81171		20.21	0.00	0	
Total R2035 Future												12,746,508.57	141	104,800
R2035	On	06/08/2020	Bond Future	9.67	Put			9,734.42000	9.73442	8,237,450	18.80	0.00	0	
R2035	On	06/08/2020	Bond Future	9.67	Call			428.40000	0.42840	807,060	18.80	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.00	Put			14,551.29000	14.55129	12,815,560	18.80	0.00	0	
R2035	On	06/08/2020	Bond Future	9.00	Call			106.84000	0.10684	246,740	18.80	0.00	0	24,700
R2035	On	06/08/2020	Bond Future	8.75	Put			16,523.77000	16.52377	14,736,670	18.80	0.00	0	
R2035	On	06/08/2020	Bond Future	8.75	Call			58.25000	0.05825	146,780	18.80	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.91	Call			664.84000	0.66484	1,153,600	18.80	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Put			8,223.85000	8.22385	6,836,980	18.80	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Call			1,621.04000	1.62104	2,375,910	19.28	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Put			5,418.69000	5.41869	4,297,930	19.28	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.09	Put			13,862.32000	13.86232	12,149,690	18.80	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Call			131.30000	0.13130	294,300	18.80	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.92	Call			676.65000	0.67665	1,170,070	18.80	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put			8,163.90000	8.16390	6,781,690	18.80	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call			688.73000	0.68873	1,186,700	18.80	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Put			8,104.29000	8.10429	6,726,630	18.80	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call			2,185.35000	2.18535	3,028,500	19.52	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put			7,945.60000	7.94560	6,891,670	19.52	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035	On	05/11/2020	Bond Future	10.32	Call			2,141.34000	2.14134	2,976,550	19.50	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put			8,037.67000	8.03767	6,975,800	19.50	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call			2,163.28000	2.16328	3,002,470	19.51	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put			7,991.53000	7.99153	6,933,640	19.51	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call			4,365.95000	4.36595	5,611,010	18.82	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put			6,217.52000	6.21752	5,542,150	18.82	0.00	0	6%
R2035	On	04/02/2021	Bond Future	10.06	Call			1,891.31000	1.89131	2,777,490	18.18	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			10,830.58000	10.83058	9,796,330	18.18	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			1,860.34000	1.86034	2,738,380	18.18	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			10,938.95000	10.93895	9,896,560	18.18	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			2,018.73000	2.01873	2,937,540	18.18	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			10,403.70000	10.40370	9,402,080	18.18	0.00	0	6%
R2035	On	04/02/2021	Bond Future	10.05	Call			1,875.78000	1.87578	2,757,890	18.18	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put			10,884.68000	10.88468	9,846,360	18.18	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Put			11,617.73000	11.61773	10,715,770	19.30	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			2,691.08000	2.69108	3,733,650	19.30	0.00	0	7%
R2035	On	06/05/2021	Bond Future	12.35	Call			8,496.72000	8.49672	9,979,640	20.90	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			4,632.97000	4.63297	4,171,360	20.90	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call			7,414.03000	7.41403	8,797,460	20.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			4,585.20000	4.58520	4,136,560	20.93	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			5,366.26000	5.36626	4,805,160	20.46	0.00	0	7%
R2035	On	06/05/2021	Bond Future	11.32	Call			5,259.59000	5.25959	6,528,270	19.83	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			7,280.12000	7.28012	6,604,270	19.83	0.00	0	7%
R2035	On	06/05/2021	Bond Future	12.36	Call			8,526.84000	8.52684	10,016,400	20.91	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			4,609.04000	4.60904	4,154,070	20.91	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			8,557.00000	8.55700	10,052,890	20.93	0.00	0	
Total R2035 Option												0.00	0	32,94
Total For R2035												12,746,508.57	141	137,75
R2037	On	06/08/2020	Bond Future			11.05494	81.08799	11.33652	79.31997		22.83	39,976,379.07	493	87,47
R2037	On	05/11/2020	Bond Future			11.23992	82.08599	11.53226	80.29771		22.12	0.00	0	
R2037	On	04/02/2021	Bond Future			11.43802	78.86451	11.74238	77.05420		21.78	0.00	0	
R2037	On	06/05/2021	Bond Future			11.64666	79.85702	11.96366	78.02408		21.79	0.00	0	
Total R2037 Future												39,976,379.07	493	87,47
R2037	On	06/08/2020	Bond Future	9.87	Call			399.40000	0.39940	758,040	21.53	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put			10,310.47000	10.31047	8,901,090	21.53	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call			406.63000	0.40663	769,630	21.53	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put			10,243.88000	10.24388	8,838,860	21.53	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call			392.28000	0.39228	746,590	21.53	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put			10,377.25000	10.37725	8,963,540	21.53	0.00	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
R2037	On	05/11/2020	Bond Future	10.17	Put		10.30363000	10.30363	9,223,330	20.96	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call		1,421.66000	1.42166	2,133,810	20.96	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put		10,246.90000	10.24690	9,170,770	20.96	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		1,435.82000	1.43582	2,152,150	20.96	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		10,190.35000	10.19035	9,118,400	20.96	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		1,407.59000	1.40759	2,115,570	20.96	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		1,635.22000	1.63522	1,570,750	23.40	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		2,961.38000	2.96138	3,997,350	20.82	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		8,459.08000	8.45908	7,684,740	20.82	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call		1,979.78000	1.97978	2,892,870	20.72	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		1,083.96000	1.08396	1,731,830	20.72	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.28	Call		1,872.59000	1.87259	2,758,670	20.72	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		11,200.42000	11.20042	10,276,190	20.72	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		1,887.66000	1.88766	2,777,590	20.72	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		2,189.76000	2.18976	3,152,970	20.72	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call		12,010.53000	12.01053	13,756,370	23.40	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Put		10,143.72000	10.14372	9,296,620	20.72	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		11,146.01000	11.14601	10,225,630	20.72	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		1,857.62000	1.85762	2,739,830	20.72	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		11,255.02000	11.25502	10,326,920	20.72	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		10,822.98000	10.82298	9,925,760	20.72	0.00	0	7
R2037	On	04/02/2021	Bond Future	9.65	Put		14,963.60000	14.96360	13,801,160	20.72	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		4,739.56000	4.73956	4,295,450	22.02	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		6,051.83000	6.05183	7,418,030	22.02	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		5,825.60000	5.82560	7,181,390	21.94	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		4,913.19000	4.91319	4,458,670	21.94	0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Put		5,268.25000	5.26825	4,793,980	22.26	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		7,825.00000	7.82500	9,184,820	22.28	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		5,247.47000	5.24747	4,774,350	22.28	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		7,858.09000	7.85809	9,218,750	22.29	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		5,226.78000	5.22678	4,754,500	22.29	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		7,791.95000	7.79195	9,150,620	22.26	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											39,976,379.07	493	88,76
R2040	On	06/08/2020	Bond Future			11.32268	82.17612	11.62027	80.23796	23.42	1,972,226.88	24	52,25
R2040	On	05/11/2020	Bond Future			11.51091	83.18751	11.82022	81.22708	22.80	0.00	0	
R2040	On	04/02/2021	Bond Future			11.71256	79.72966	12.03500	77.74502	22.39	0.00	0	
R2040	On	06/05/2021	Bond Future			11.92444	80.73307	12.26070	78.72360	22.40	0.00	0	
Total R2040 Future											1,972,226.88	24	52,25

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2040 On 06/08/2020 Bond Future	10.02	Put			11,665.99000	11.66599	10,077,560	21.86		0.00	0	
R2040 On 06/08/2020 Bond Future	10.85	Call			1,306.93000	1.30693	2,056,130	22.24		0.00	0	
R2040 On 06/08/2020 Bond Future	10.85	Put			6,484.47000	6.48447	5,295,510	22.24		0.00	0	12,50
R2040 On 06/08/2020 Bond Future	11.26	Call			2,277.56000	2.27756	3,297,560	23.06		0.00	0	
R2040 On 06/08/2020 Bond Future	11.26	Put			4,633.70000	4.63370	3,715,540	23.06		0.00	0	50
R2040 On 06/08/2020 Bond Future	9.57	Put			15,162.65000	15.16265	13,403,020	21.86		0.00	0	
R2040 On 06/08/2020 Bond Future	10.02	Call			279.30000	0.27930	629,030	21.86		0.00	0	
R2040 On 06/08/2020 Bond Future	9.57	Call			104.40000	0.10440	282,930	21.86		0.00	0	80
R2040 On 06/08/2020 Bond Future	10.07	Put			11,301.08000	11.30108	9,736,360	21.86		0.00	0	
R2040 On 06/08/2020 Bond Future	10.07	Call			308.53000	0.30853	681,970	21.86		0.00	0	80
R2040 On 06/08/2020 Bond Future	10.79	Call			1,187.92000	1.18792	1,899,980	22.12		0.00	0	
R2040 On 06/08/2020 Bond Future	10.79	Put			6,791.42000	6.79142	5,565,320	22.12		0.00	0	80
R2040 On 06/08/2020 Bond Future	10.03	Call			284.96000	0.28496	639,360	21.86		0.00	0	
R2040 On 06/08/2020 Bond Future	10.03	Put			11,592.61000	11.59261	10,008,850	21.86		0.00	0	
R2040 On 06/08/2020 Bond Future	10.04	Call			290.71000	0.29071	649,810	21.86		0.00	0	
R2040 On 06/08/2020 Bond Future	10.04	Put			11,519.42000	11.51942	9,940,360	21.86		0.00	0	
R2040 On 05/11/2020 Bond Future	11.00	Put			7,940.47000	7.94047	6,910,900	21.80		0.00	0	
R2040 On 05/11/2020 Bond Future	11.00	Call			2,563.56000	2.56356	3,494,420	21.80		0.00	0	2,20
R2040 On 05/11/2020 Bond Future	10.23	Call			1,081.75000	1.08175	1,812,390	21.48		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	11.70	Call			4,498.69000	4.49869	5,719,840	22.74		0.00	0	
R2040 On 05/11/2020 Bond Future	11.70	Put			5,251.33000	5.25133	4,512,050	22.74		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	9.50	Put			17,301.56000	17.30156	15,758,440	21.48		0.00	0	
R2040 On 05/11/2020 Bond Future	9.50	Call			439.13000	0.43913	856,440	21.48		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	10.00	Put			13,603.69000	13.60369	12,267,350	21.48		0.00	0	
R2040 On 05/11/2020 Bond Future	10.00	Call			830.98000	0.83098	1,455,070	21.48		0.00	0	2,20
R2040 On 05/11/2020 Bond Future	11.50	Call			3,875.41000	3.87541	5,045,220	22.51		0.00	0	
R2040 On 05/11/2020 Bond Future	11.50	Put			5,906.43000	5.90643	5,115,810	22.51		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	10.31	Call			1,196.71000	1.19671	1,949,670	21.48		0.00	0	
R2040 On 05/11/2020 Bond Future	10.31	Put			11,569.82000	11.56982	10,362,350	21.48		0.00	0	
R2040 On 05/11/2020 Bond Future	10.32	Call			1,212.32000	1.21232	1,967,320	21.48		0.00	0	
R2040 On 05/11/2020 Bond Future	9.73	Put			15,542.05000	15.54205	14,089,130	21.48		0.00	0	
R2040 On 05/11/2020 Bond Future	9.73	Call			595.59000	0.59559	1,103,100	21.48		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	10.23	Put			12,064.53000	12.06453	10,834,740	21.48		0.00	0	
R2040 On 05/11/2020 Bond Future	10.32	Put			11,509.68000	11.50968	10,304,250	21.48		0.00	0	
R2040 On 05/11/2020 Bond Future	10.30	Call			1,181.23000	1.18123	1,932,140	21.48		0.00	0	
R2040 On 05/11/2020 Bond Future	10.30	Put			11,630.19000	11.63019	10,420,670	21.48		0.00	0	
R2040 On 04/02/2021 Bond Future	11.74	Call			4,650.03000	4.65003	6,009,120	22.12		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Call			1,603.64000	1.60364	2,555,750	21.25		0.00	0	
R2040 On 04/02/2021 Bond Future	11.57	Put			7,061.93000	7.06193	6,372,660	21.92		0.00	0	50
R2040 On 04/02/2021 Bond Future	9.57	Put			18,246.22000	18.24622	16,859,920	21.25		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	04/02/2021	Bond Future	9.57	Call		717.87000	0.71787	1,316,210	21.25	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		14,683.90000	14.68390	13,505,620	21.25	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		1,188.86000	1.18886	1,995,220	21.25	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.40	Put		12,581.53000	12.58153	11,549,000	21.25	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		6,462.56000	6.46256	5,837,010	22.12	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.41	Call		1,617.61000	1.61761	2,574,180	21.25	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		12,520.94000	12.52094	11,492,870	21.25	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		1,631.67000	1.63167	2,592,700	21.25	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		12,460.54000	12.46054	11,436,930	21.25	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		18,857.66000	18.85766	17,440,300	21.25	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		658.22000	0.65822	1,225,500	21.25	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		13,575.93000	13.57593	12,472,270	21.25	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		1,391.48000	1.39148	2,272,460	21.25	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		4,173.29000	4.17329	5,468,660	21.92	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call		7,034.60000	7.03460	8,580,830	22.58	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		6,054.63000	6.05463	5,591,390	22.58	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		7,066.79000	7.06679	8,613,890	22.59	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		6,029.58000	6.02958	5,567,210	22.59	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		7,002.15000	7.00215	8,547,820	22.57	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		6,079.48000	6.07948	5,615,680	22.57	0.00	0	
Total R2040 Option											0.00	0	33,810
Total For R2040											1,972,226.88	24	86,100
R2044	On	06/08/2020	Bond Future			11.37198	78.94156	11.66429	77.03995	24.46	10,262,402.80	130	79,200
R2044	On	05/11/2020	Bond Future			11.55404	79.91321	11.85800	77.98963	23.78	0.00	0	
R2044	On	04/02/2021	Bond Future			11.74893	76.53925	12.06593	74.59198	23.37	0.00	0	
R2044	On	06/05/2021	Bond Future			11.95340	77.50252	12.28416	75.53088	23.35	0.00	0	
Total R2044 Future											10,262,402.80	130	79,200
R2044	On	06/08/2020	Bond Future	9.36	Put		17,536.12000	17.53612	15,746,760	22.85	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Call		52.25000	0.05225	164,500	22.85	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.98	Put		12,397.20000	12.39720	10,808,170	22.85	0.00	0	
R2044	On	06/08/2020	Bond Future	9.98	Call		229.20000	0.22920	541,780	22.85	0.00	0	60
R2044	On	06/08/2020	Bond Future	11.09	Call		1,751.46000	1.75146	2,548,320	23.22	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Put		20,737.98000	20.73798	18,890,830	22.85	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Call		19.33000	0.01933	73,790	22.85	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put		14,959.74000	14.95974	13,249,740	22.85	0.00	0	
R2044	On	06/08/2020	Bond Future	9.66	Call		111.52000	0.11152	303,130	22.85	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call		1,395.12000	1.39512	2,103,700	22.98	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Put		13,334.46000	13.33446	11,695,470	22.85	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put		13,255.24000	13.25524	11,620,210	22.85	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			184.72000	0.18472	455,290	22.85	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Put			13,176.22000	13.17622	11,545,180	22.85	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Call			176.75000	0.17675	439,370	22.85	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Put			6,329.89000	6.32989	5,136,860	22.98	0.00	0	14
R2044	On	06/08/2020	Bond Future	11.09	Put			5,565.48000	5.56548	4,460,730	23.22	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.87	Call			180.70000	0.18070	447,280	22.85	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call			2,627.31000	2.62731	3,567,890	22.84	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put			7,862.30000	7.86230	6,879,300	22.84	0.00	0	50
R2044	On	05/11/2020	Bond Future	11.17	Put			7,372.28000	7.37228	6,444,370	23.01	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	11.43	Call			3,583.73000	3.58373	4,699,910	23.39	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	11.43	Put			6,316.63000	6.31663	5,509,230	23.39	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	9.72	Put			16,078.98000	16.07898	14,642,200	22.42	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call			753.96000	0.75396	1,348,110	22.42	0.00	0	50
R2044	On	05/11/2020	Bond Future	8.87	Put			23,390.88000	23.39088	21,673,800	22.42	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call			151.30000	0.15130	357,800	22.42	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	10.02	Put			13,844.89000	13.84489	12,538,000	22.42	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call			320.33000	0.32033	664,280	22.42	0.00	0	50
R2044	On	05/11/2020	Bond Future	11.17	Call			2,895.24000	2.89524	3,890,910	23.01	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call			297.17000	0.29717	624,380	22.42	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.96	Put			14,276.68000	14.27668	12,942,780	22.42	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call			744.70000	0.74470	1,334,380	22.42	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call			3,445.64000	3.44564	4,539,550	23.32	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call			547.22000	0.54722	1,034,020	22.42	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	9.97	Put			14,204.19000	14.20419	12,874,760	22.42	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put			11,634.23000	11.63423	10,455,580	22.42	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call			1,216.61000	1.21661	1,963,510	22.42	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put			11,572.96000	11.57296	10,396,280	22.42	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call			1,185.11000	1.18511	1,928,060	22.42	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call			801.56000	0.80156	1,418,250	22.42	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	9.29	Put			19,601.13000	19.60113	18,004,760	22.42	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Put			13,702.65000	13.70265	12,404,860	22.42	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call			821.22000	0.82122	1,447,010	22.42	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.34	Put			19,172.69000	19.17269	17,593,060	22.42	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put			11,695.74000	11.69574	10,515,110	22.42	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put			6,508.88000	6.50888	5,679,210	23.32	0.00	0	50
R2044	On	05/11/2020	Bond Future	10.35	Call			1,200.80000	1.20080	1,945,730	22.42	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			1,105.55000	1.10555	1,886,520	22.18	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Call			1,401.38000	1.40138	2,293,240	22.18	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			13,548.30000	13.54830	12,492,890	22.18	0.00	0	40
R2044	On	04/02/2021	Bond Future	9.66	Put			18,025.40000	18.02540	16,698,170	22.18	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2044	On	04/02/2021	Bond Future	9.66	Call		746.66000	0.74666	1,366,700	22.18	0.00	0	40
R2044	On	04/02/2021	Bond Future	10.04	Put		15,230.80000	15.23080	14,064,500	22.18	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		1,506.78000	1.50678	2,434,560	22.18	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		13,036.09000	13.03609	12,016,600	22.18	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		1,479.93000	1.47993	2,398,720	22.18	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		13,162.95000	13.16295	12,134,470	22.18	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		2,341.29000	2.34129	3,375,230	22.18	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		10,386.28000	10.38628	9,472,950	22.18	0.00	0	40
R2044	On	04/02/2021	Bond Future	10.36	Call		1,493.32000	1.49332	2,416,600	22.18	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		13,099.43000	13.09943	12,075,440	22.18	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		7,017.94000	7.01794	8,552,170	23.56	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		6,062.88000	6.06288	5,625,470	23.56	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		6,954.06000	6.95406	8,486,860	23.54	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		6,113.02000	6.11302	5,674,180	23.54	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		6,985.98000	6.98598	8,519,650	23.55	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		6,087.89000	6.08789	5,649,920	23.55	0.00	0	
Total R2044 Option											0.00	0	15,75
Total For R2044											10,262,402.80	130	95,04
R2048	On	06/08/2020	Bond Future			11.34321	82.14692	11.63506	80.21743	23.55	33,269,502.60	405	81,95
R2048	On	05/11/2020	Bond Future			11.52471	78.74041	11.82859	76.78860	24.26	0.00	0	
R2048	On	04/02/2021	Bond Future			11.71902	79.73226	12.03633	77.75638	22.46	0.00	0	
R2048	On	06/05/2021	Bond Future			11.91428	76.31717	12.24543	74.31655	23.77	0.00	0	
Total R2048 Future											33,269,502.60	405	81,95
R2048	On	06/08/2020	Bond Future	10.19	Call		359.53000	0.35953	757,240	21.89	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Put		10,840.22000	10.84022	9,308,440	21.89	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Call		366.73000	0.36673	769,640	21.89	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Put		10,766.26000	10.76626	9,239,680	21.89	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Call		352.44000	0.35244	745,000	21.89	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Put		10,914.41000	10.91441	9,377,480	21.89	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Put		1,990.25000	1.99025	1,427,200	24.55	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Call		5,785.80000	5.78580	7,152,240	24.55	0.00	0	8
R2048	On	06/08/2020	Bond Future	11.80	Put		2,958.70000	2.95870	2,221,410	23.63	0.00	0	
R2048	On	06/08/2020	Bond Future	11.80	Call		4,011.61000	4.01161	5,203,810	23.63	0.00	0	4
R2048	On	06/08/2020	Bond Future	11.10	Put		5,453.84000	5.45384	4,317,450	22.32	0.00	0	
R2048	On	06/08/2020	Bond Future	11.10	Call		1,848.46000	1.84846	2,641,560	22.32	0.00	0	4
R2048	On	06/08/2020	Bond Future	12.75	Put		1,142.37000	1.14237	897,860	25.87	0.00	0	
R2048	On	06/08/2020	Bond Future	12.75	Call		7,777.84000	7.77784	9,462,820	25.87	0.00	0	8
R2048	On	06/08/2020	Bond Future	10.35	Put		9,697.12000	9.69712	8,242,420	21.89	0.00	0	
R2048	On	06/08/2020	Bond Future	10.35	Call		499.23000	0.49923	974,020	21.89	0.00	0	6

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		2,831.42000	2.83142	2,113,010	23.71	0.00	0	
R2048	On	06/08/2020	Bond Future	11.85	Call		4,198.32000	4.19832	5,409,400	23.71	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Put		5,228.76000	5.22876	4,127,750	22.43	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Call		1,973.12000	1.97312	2,801,600	22.43	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Put		6,676.55000	6.67655	5,408,150	21.97	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Call		1,280.61000	1.28061	1,941,700	21.97	0.00	0	6
R2048	On	06/08/2020	Bond Future	9.25	Put		18,778.31000	18.77831	16,929,330	21.89	0.00	0	
R2048	On	06/08/2020	Bond Future	9.25	Call		37.07000	0.03707	117,580	21.89	0.00	0	20,6
R2048	On	06/08/2020	Bond Future	9.00	Put		21,184.60000	21.18460	19,300,880	21.89	0.00	0	
R2048	On	06/08/2020	Bond Future	9.00	Call		17.40000	0.01740	63,170	21.89	0.00	0	3,00
R2048	On	05/11/2020	Bond Future	11.00	Put		8,086.60000	8.08660	7,059,190	23.18	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call		2,542.38000	2.54238	3,466,780	23.18	0.00	0	80
R2048	On	05/11/2020	Bond Future	10.00	Put		14,054.72000	14.05472	12,716,160	22.81	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call		781.98000	0.78198	1,395,230	22.81	0.00	0	80
R2048	On	05/11/2020	Bond Future	10.04	Call		821.89000	0.82189	1,453,920	22.81	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		13,760.95000	13.76095	12,441,170	22.81	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		801.75000	0.80175	1,424,360	22.81	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		13,907.38000	13.90738	12,578,180	22.81	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call		811.77000	0.81177	1,439,090	22.81	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		13,834.04000	13.83404	12,509,550	22.81	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		1,668.33000	1.66833	2,639,300	21.30	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		12,350.83000	12.35083	11,345,920	21.30	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		1,638.71000	1.63871	2,600,410	21.30	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		12,476.12000	12.47612	11,461,940	21.30	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call		1,653.47000	1.65347	2,619,810	21.30	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		12,413.36000	12.41336	11,403,820	21.30	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		6,790.05000	6.79005	8,340,350	23.86	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		6,236.46000	6.23646	5,786,140	23.86	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		6,822.26000	6.82226	8,372,980	23.87	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		6,210.58000	6.21058	5,760,680	23.87	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		6,854.21000	6.85421	8,405,630	23.88	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		6,184.53000	6.18453	5,735,330	23.88	0.00	0	
Total R2048 Option											0.00	0	29,00
Total For R2048											33,269,502.60	405	111,00
R208	On	06/08/2020	Bond Future			3.09348	104.74404	3.08631	104.74861	0.43	0.00	0	23,30
R208	On	05/11/2020	Bond Future			1.85950	102.63773	1.84294	102.64425	0.18	0.00	0	
Total R208 Future											0.00	0	23,30
R208	On	06/08/2020	Bond Future	5.56	Call		1,555.15000	1.55515	1,550,580	0.61	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Put		0.00000	0.00000	0,000	0.61	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R208	On	06/08/2020	Bond Future	5.57	Call		1,561.35000	1.56135	1,556,780	0.61	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Put		0.00000	0.00000	0,000	0.61	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Call		1,548.95000	1.54895	1,544,380	0.61	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Put		0.00000	0.00000	0,000	0.61	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call		1,143.48000	1.14348	1,136,960	0.23	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put		0.00000	0.00000	0,000	0.23	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call		1,147.33000	1.14733	1,140,810	0.23	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put		0.00000	0.00000	0,000	0.23	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call		1,139.63000	1.13963	1,133,110	0.23	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		0.00000	0.00000	0,000	0.23	0.00	0	
Total R208 Option											0.00	0	
Total For R208											0.00	0	23,35
R209	On	06/08/2020	Bond Future			10.77511	68.41638	11.05487	66.89035	24.82	4,994,395.74	73	63,77
R209	On	05/11/2020	Bond Future			10.94534	66.11507	11.23512	64.57153	24.85	0.00	0	
R209	On	04/02/2021	Bond Future			11.12335	66.94799	11.42394	65.38540	23.33	0.00	0	
R209	On	06/05/2021	Bond Future			11.30900	64.64764	11.62104	63.06554	24.46	0.00	0	
Total R209 Future											4,994,395.74	73	63,77
R209	On	06/08/2020	Bond Future	5.56	Call		0.00000	0.00000	0,030	24.20	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Put		42,534.31000	42.53431	41,008,310	24.20	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Call		0.00000	0.00000	0,030	24.20	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Put		42,425.98000	42.42598	40,899,980	24.20	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Call		0.00000	0.00000	0,030	24.20	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put		42,642.79000	42.64279	41,116,790	24.20	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call		1,608.43000	1.60843	2,296,740	24.02	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put		8,521.65000	8.52165	7,666,420	24.02	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call		1,623.26000	1.62326	2,314,280	24.02	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put		8,475.76000	8.47576	7,623,240	24.02	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call		1,593.54000	1.59354	2,279,290	24.02	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put		8,567.55000	8.56755	7,709,760	24.02	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call		2,041.86000	2.04186	2,885,330	22.39	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		9,306.79000	9.30679	8,587,670	22.39	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		2,056.60000	2.05660	2,903,240	22.39	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		9,261.78000	9.26178	8,545,830	22.39	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		2,027.19000	2.02719	2,867,480	22.39	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		9,351.94000	9.35194	8,629,640	22.39	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Call		7,436.22000	7.43622	8,737,890	25.58	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		4,509.78000	4.50978	4,229,350	25.58	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		7,465.36000	7.46536	8,768,500	25.60	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		4,492.56000	4.49256	4,213,600	25.60	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R209	On	06/05/2021	Bond Future	12.22	Call			7,406.88000	7.40688	8,707,300	25.56	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			4,526.84000	4.52684	4,245,160	25.56	0.00	0	
Total R209 Option												0.00	0	
Total For R209												4,994,395.74	73	63,77
R210	On	06/08/2020	Bond Future			185.36918	185.36918	185.20491	185.20491			0.00	0	1,92
R210	On	05/11/2020	Bond Future			184.98367	184.98367	184.82069	184.82069			0.00	0	
R210	On	04/02/2021	Bond Future			187.35666	187.35666	187.19250	187.19250			0.00	0	
R210	On	06/05/2021	Bond Future			187.01467	187.01467	186.84865	186.84865			0.00	0	
Total R210 Future												0.00	0	1,92
Total For R210												0.00	0	1,92
R212	On	06/08/2020	Bond Future			166.09183	166.09183	165.98098	165.98098			0.00	0	6,74
R212	On	05/11/2020	Bond Future			168.17340	168.17340	168.06417	168.06417			0.00	0	
R212	On	04/02/2021	Bond Future			168.00943	168.00943	167.89972	167.89972			0.00	0	
R212	On	06/05/2021	Bond Future			170.16183	170.16183	170.05091	170.05091			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			9.61408	86.03806	9.84760	84.70303		17.91	0.00	0	14,26
R213	On	05/11/2020	Bond Future			9.77867	83.56248	10.02111	82.21258		17.88	0.00	0	
R213	On	04/02/2021	Bond Future			9.95581	84.61489	10.20820	83.24848		16.83	0.00	0	
R213	On	06/05/2021	Bond Future			10.13610	82.14474	10.39880	80.76131		17.55	0.00	0	
Total R213 Future												0.00	0	14,26
R213	On	06/08/2020	Bond Future	9.31	Put			4,565.17000	4.56517	3,786,810	17.51	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Call			1,409.34000	1.40934	1,956,390	17.49	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put			4,645.30000	4.64530	3,857,320	17.49	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Call			1,428.67000	1.42867	1,980,530	17.50	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put			4,605.12000	4.60512	3,821,950	17.50	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call			1,448.17000	1.44817	2,004,840	17.51	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			5,254.59000	5.25459	4,563,790	17.56	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call			2,857.17000	2.85717	3,519,410	17.56	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put			5,220.94000	5.22094	4,533,280	17.56	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			2,880.87000	2.88087	3,546,220	17.57	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			5,187.46000	5.18746	4,502,910	17.57	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call			2,833.59000	2.83359	3,492,690	17.56	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			2,590.70000	2.59070	3,280,760	16.20	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			7,133.25000	7.13325	6,456,900	16.20	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call			2,610.74000	2.61074	3,303,640	16.21	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			7,095.76000	7.09576	6,422,250	16.21	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			2,631.14000	2.63114	3,326,610	16.22	0.00	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		7,058.69000	7.05869	6,387,750	16.22		0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		9,866.58000	9.86658	11,044,920	18.73		0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		2,577.35000	2.57735	2,372,260	18.73		0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call		9,897.35000	9.89735	11,076,880	18.73		0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		2,562.30000	2.56230	2,358,400	18.73		0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		9,928.15000	9.92815	11,108,870	18.73		0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		2,547.32000	2.54732	2,344,610	18.73		0.00	0	
Total R213 Option												0.00	0	
Total For R213												0.00	0	14,26
R214	On	06/08/2020	Bond Future			11.15009	65.68840	11.44580	64.08430	26.70		7,357,100.80	112	22,1
R214	On	05/11/2020	Bond Future			11.32210	63.21516	11.62884	61.59250	26.81		0.00	0	
R214	On	04/02/2021	Bond Future			11.50553	64.01143	11.82451	62.36867	25.10		0.00	0	
R214	On	06/05/2021	Bond Future			11.68955	61.53461	12.02105	59.87130	26.41		0.00	0	
Total R214 Future												7,357,100.80	112	22,1'
R214	On	06/08/2020	Bond Future	9.98	Call		484.43000	0.48443	920,390	26.08		0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put		9,151.33000	9.15133	7,983,190	26.08		0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call		492.12000	0.49212	932,400	26.08		0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put		9,093.40000	9.09340	7,929,580	26.08		0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call		476.83000	0.47683	908,480	26.08		0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put		9,209.45000	9.20945	8,037,000	26.08		0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call		1,441.03000	1.44103	2,185,090	25.94		0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		9,325.71000	9.32571	8,447,110	25.94		0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		1,455.07000	1.45507	2,201,930	25.94		0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		9,276.76000	9.27676	8,400,960	25.94		0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		1,428.02000	1.42802	2,168,330	25.94		0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		9,375.79000	9.37579	8,493,440	25.94		0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		1,834.80000	1.83480	2,720,260	24.11		0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		10,272.89000	10.27289	9,515,590	24.11		0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		1,850.14000	1.85014	2,737,430	24.11		0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		10,225.96000	10.22596	9,470,490	24.11		0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		1,819.36000	1.81936	2,703,150	24.11		0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		10,319.80000	10.31980	9,560,830	24.11		0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		6,486.60000	6.48660	7,778,860	26.74		0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		5,333.60000	5.33360	4,962,550	26.74		0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		6,514.28000	6.51428	7,807,410	26.76		0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		5,313.84000	5.31384	4,943,660	26.76		0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		6,458.94000	6.45894	7,750,330	26.72		0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		5,353.45000	5.35345	4,981,530	26.72		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										7,357,100.80	112	22,11
Total for Bond										555,366,560.92	6,245	1,207,56
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total E170 Future										0.00	0	
Total For E170										0.00	0	
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	Opt Intere
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			702.05700	702.05700	691.03800	691.03800				0.00	0	1,04
GOVI On 05/11/2020 GOVI			710.76900	710.76900	699.61800	699.61800				0.00	0	
GOVI On 04/02/2021 GOVI			719.71500	719.71500	708.42500	708.42500				0.00	0	
GOVI On 06/05/2021 GOVI			728.76700	728.76700	717.33500	717.33500				0.00	0	
Total GOVI Future										0.00	0	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			370,920.00000	37.09200	260,730,000			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			371,020.00000	37.10200	260,830,000			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			370,820.00000	37.08200	260,630,000			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			382,220.00000	38.22200	270,710,000			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			382,320.00000	38.23200	270,810,000			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			382,120.00000	38.21200	270,610,000			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			425,250.00000	42.52500	312,350,000			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 Interest
GOVI	On	04/02/2021	GOVI	750.96	Put			425,350.00000	42.53500	312,450,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Put			425,150.00000	42.51500	312,250,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			386,650.00000	38.66500	500,970,000		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			386,550.00000	38.65500	500,870,000		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			386,450.00000	38.64500	500,770,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	1,04
Total for GOVI												0.00	0	1,04
AL37	On	06/08/2020	Index Future			741.45000	741.45000	734.66900	734.66900			0.00	0	
AL37	On	05/11/2020	Index Future			750.65100	750.65100	743.79000	743.79000			0.00	0	
AL37	On	04/02/2021	Index Future			760.09900	760.09900	753.15300	753.15300			0.00	0	
AL37	On	06/05/2021	Index Future			769.65900	769.65900	762.62600	762.62600			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	06/08/2020	Index Future			814.22100	814.22100	802.05300	802.05300			0.00	0	
AL7T	On	05/11/2020	Index Future			824.32500	824.32500	812.01000	812.01000			0.00	0	
AL7T	On	04/02/2021	Index Future			834.70000	834.70000	822.23200	822.23200			0.00	0	
AL7T	On	06/05/2021	Index Future			845.19800	845.19800	832.57400	832.57400			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	06/08/2020	Index Future			709.65100	709.65100	698.39200	698.39200			21,289,530.00	3	2'
ALBI	On	05/11/2020	Index Future			718.45800	718.45800	707.06200	707.06200			0.00	0	
ALBI	On	04/02/2021	Index Future			727.50000	727.50000	715.96300	715.96300			0.00	0	
ALBI	On	06/05/2021	Index Future			736.65000	736.65000	724.96800	724.96800			0.00	0	
Total ALBI Future												21,289,530.00	3	2'
Total For ALBI												21,289,530.00	3	2'
IGOV	On	06/08/2020	Index Future			253.30400	253.30400	253.66100	253.66100			0.00	0	1,10
IGOV	On	05/11/2020	Index Future			256.50900	256.50900	256.87200	256.87200			0.00	0	4
IGOV	On	04/02/2021	Index Future			259.79800	259.79800	260.16700	260.16700			0.00	0	
IGOV	On	06/05/2021	Index Future			263.12600	263.12600	263.50000	263.50000			0.00	0	
Total IGOV Future												0.00	0	1,14
Total For IGOV												0.00	0	1,14
Total for Index												21,289,530.00	3	1,36
5Y STN	On	21/12/2021	Interest Rate Swap			90.96000	90.96000	90.90000	90.90000			0.00	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 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 :										576,656,090.92	6,248	1,210,02
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.27903				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			5.65500	104.31207	5.65500	104.26440				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	105.58200	10.00000	105.50000				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	102.42798	11.37000	102.33529				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	102.62177	11.81000	102.52582				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	53.66373	100.00000	53.31013				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	Opt Intere
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	46.82234	100.00000	46.51044				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	105.79300	10.00000	105.71000				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	293.13655				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	Opt Intere
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.64458				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF000 On 18/07/2024 Spot Bond					0.00000	101.70654				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.82656				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	101.65406				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.94199				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.37418				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.51609				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	103.36927				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN20 On 30/05/2020 Spot Bond					0.00000	99.90915				0.00	0	
Total ABFN20 SPOT										0.00	0	
Total For ABFN20										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.25210				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	100.06268				0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total ABFN22 SPOT										0.00	0	300,000,00
Total For ABFN22										0.00	0	300,000,00
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.71827				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.74545				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.03128				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.83364				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.02239				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	99.74618				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.12744				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	98.66058				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.12654				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	99.91091				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.03404				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	

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	100.38170				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	99.60984				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.09961				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	100.22439				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.49433				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.85076				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.82667				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.38321				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.47142				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.87843				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.89278				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.90311				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	102.33121				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.04393				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK6 On 05/06/2020 Spot Bond					0.00000	102.06368				0.00	0	
Total ABK6 SPOT										0.00	0	
Total For ABK6										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	101.72198				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI02 On 05/06/2020 Spot Bond			5.80000	5.80000	5.80000	157.26758				0.00	0	
Total ABKI02 SPOT										0.00	0	
Total For ABKI02										0.00	0	
ABKI02 On 05/06/2020 Spot Bond			100.00000	121.42535	100.00000	120.35264				0.00	0	
Total ABKI02/R212 SPOT										0.00	0	
Total For ABKI02/R212										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			5.52000	5.52000	5.52000	139.75791				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	42.90985	100.00000	42.58611				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.50000	8.50000	8.50000	128.65106				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	13.57883	100.00000	13.47687				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	97.17460				0.00	0	400,000,00
Total ABKS1 SPOT										0.00	0	400,000,00
Total For ABKS1										0.00	0	400,000,00
ABN05 On 18/04/2021 Spot Bond			4.01000	209.77018	4.01000	209.50773				0.00	0	

Contract 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			4.70000	4.70000	4.70000	132.20300				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.13000	5.13000	5.13000	171.07823				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	202.02190				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.49500	6.49500	6.49500	104.88254				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.81000	8.81000	8.81000	112.68062				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			5.15500	5.15500	5.15500	102.27227				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			9.35500	9.35500	9.35500	109.90703				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.98500	104.93153	4.98500	104.88919				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			5.86000	107.28732	5.86000	107.23681				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			5.21000	102.17075	5.21000	102.12805				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.31500	110.51059	5.31500	110.46334				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			7.80500	111.72968	7.80500	111.65996				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.15500	114.05870	8.15500	113.98440				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			5.73500	113.89694	5.73500	113.84446				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS6 On 01/06/2020 Spot Bond			4.20500	99.91942	4.20500	99.88492				0.00	0	
Total ABS6 SPOT										0.00	0	
Total For ABS6										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.50500	103.18690	8.50500	103.11686				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	10.93430	100.00000	10.86225				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	302.17888				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			2.80000	165.38056	2.80000	165.18955				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	Opt Intere
Total For ABT04U										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.25500	10.25500	10.25500	106.19580				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	105.79300	10.00000	105.71000				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	101.51811				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL09E On 20/12/2025 Spot Bond					0.00000	101.48386				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	101.44125				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14Z On 25/11/2020 Spot Bond			10.00000	105.79300	10.00000	105.71000				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	101.44641				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18E On 20/09/2022 Spot Bond					0.00000	100.74457				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	101.59141				0.00	0	

Contract 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	101.47545				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	
ACL188 On 20/09/2022 Spot Bond					0.00000	101.48067				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.48067				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL194 On 20/12/2022 Spot Bond					0.00000	101.50982				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.50982				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	100.46825				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	
ACL214 On 20/12/2023 Spot Bond					0.00000	101.42584				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL217 On 26/01/2021 Spot Bond					0.00000	100.47912				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL220 On 20/09/2021 Spot Bond					0.00000	101.41897				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	101.39325				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	102.01486				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	103.39704				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.01523				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.01537				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	99.87403				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	97.66827				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	93.31760				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	99.09296				0.00	1,240,000,000	620,000,000
Total AGT01 SPOT										0.00	1,240,000,000	620,000,000
Total For AGT01										0.00	1,240,000,000	620,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	96.31848				0.00	3,481,014,000	1,740,507,000
Total AGT02 SPOT										0.00	3,481,014,000	1,740,507,000
Total For AGT02										0.00	3,481,014,000	1,740,507,000
AGT03 On 05/06/2025 Spot Bond					0.00000	95.59997				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.58583				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	100.40550				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.48458				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.57284				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3AI On 18/04/2022 Spot Bond					0.00000	100.56850				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.61624				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.66393				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.81976				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.86729				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.28076				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.01578				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.53500	112.10668	6.53500	112.04729				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.01658				0.00	0	

Contract 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	100.01764				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.02500				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.43761				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.57631				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.01652				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.01756				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.02480				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			65,906,729,000,000.00	659,067,290	4,819,895,03	
Total AHY2U SPOT									5,906,729,000,000.00	659,067,290	4,819,895,03	
Total For AHY2U									5,906,729,000,000.00	659,067,290	4,819,895,03	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			53,397,062,400,000.00	533,970,624	533,970,62	
Total AIG2U SPOT									3,397,062,400,000.00	533,970,624	533,970,62	
Total For AIG2U									3,397,062,400,000.00	533,970,624	533,970,62	

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			6.61500	114.08633	6.61500	114.02549				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			6.18500	110.64174	6.18500	110.58621				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			11.44000	91.43876	11.44000	91.35496				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.56000	169.53872	5.56000	169.30559				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	100.62360				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF05 On 24/08/2020 Spot Bond					0.00000	100.15142				0.00	0	
Total APF05 SPOT										0.00	0	
Total For APF05										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.40294				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.35187				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.08058				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	100.54960				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.77803				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond					0.00000	101.55593				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	
AS433L On 21/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		600,000,000,000,000.00		6,000,000,000	6,000,000,000	6,000,000,000
Total AS433U SPOT								10,000,000,000,000.00		6,000,000,000	6,000,000,000	6,000,000,000
Total For AS433U								10,000,000,000,000.00		6,000,000,000	6,000,000,000	6,000,000,000
ASN02L On 07/12/2033 Spot Bond			5.35500	219.93310	5.35500	219.63429				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03L On 07/12/2033 Spot Bond			5.37000	196.92578	5.37000	196.65796				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	101.63127				0.00	0	
Total ASN078 SPOT										0.00	0	
Total For ASN078										0.00	0	
ASN08L On 20/09/2020 Spot Bond					0.00000	101.37263				0.00	0	
Total ASN080 SPOT										0.00	0	
Total For ASN080										0.00	0	
ASN08L On 20/06/2020 Spot Bond					0.00000	101.56896				0.00	0	
Total ASN083 SPOT										0.00	0	
Total For ASN083										0.00	0	
ASN08L On 03/09/2020 Spot Bond					0.00000	102.59224				0.00	0	
Total ASN084 SPOT										0.00	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 ASN084										0.00	0	
ASN08: On 01/10/2020 Spot Bond					0.00000	107.22157				0.00	0	
Total ASN087 SPOT										0.00	0	
Total For ASN087										0.00	0	
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN091 SPOT										0.00	0	
Total For ASN091										0.00	0	
ASN09: On 21/10/2020 Spot Bond					0.00000	100.59843				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09: On 10/11/2020 Spot Bond					0.00000	100.22764				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09: On 20/12/2020 Spot Bond					0.00000	97.05322				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN11: On 02/12/2020 Spot Bond					0.00000	101.97763				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	101.81956				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	101.85207				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	101.83497				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			3.53000	163.43874	3.53000	163.24030				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14(On 20/06/2020 Spot Bond					0.00000	101.62427				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	93.97681				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14(On 04/05/2021 Spot Bond					0.00000	100.35849				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14(On 04/05/2021 Spot Bond					0.00000	100.36594				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14(On 31/01/2022 Spot Bond			3.57500	163.32002	3.57500	163.12113				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15(On 31/05/2021 Spot Bond					0.00000	49.65007				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15(On 02/06/2021 Spot Bond					0.00000	102.02192				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15(On 31/03/2028 Spot Bond			5.77000	163.97065	5.77000	163.74245				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	

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 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.29085				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.01634				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	101.96762				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	101.59896				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 12/06/2020 Spot Bond					0.00000	101.68780				0.00	0	
Total ASN190 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN190										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.27820				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.45000	95.77723	5.45000	95.64614				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	101.33842				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.35249				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.43728				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	99.93821				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	99.93023				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 28/08/2020 Spot Bond					0.00000	99.90678				0.00	0	
Total ASN210 SPOT										0.00	0	
Total For ASN210										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	99.88262				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	99.89202				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.59553				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.34700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.14258				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.03375				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	100.01653				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	101.78504				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	101.33921				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	101.41556				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.69823				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 20/01/2021 Spot Bond					0.00000	101.55600				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN315 On 31/03/2029 Spot Bond			5.17500	5.17500	5.17500	91.16715				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.48500	5.48500	5.48500	85.23223				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	101.36204				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN32: On 20/06/2024 Spot Bond					0.00000	101.49779				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.23071				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	101.36924				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.56000	94.39619	5.56000	94.26615				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.43267				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.33579				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.33579				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.33838				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.39767				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.38981				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.38981				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	99.83200				0.00	0	
Total ASN365 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.58687				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.37093				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.40692				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.45196				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	101.65514				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	101.65514				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.57150				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.37950				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2020 Spot Bond					0.00000	100.03048				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.62880				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.37264				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.54400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2020 Spot Bond					0.00000	101.98542				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2020 Spot Bond					0.00000	100.46439				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	101.93345				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	102.18286				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			5.78500	106.43186	5.78500	106.38212				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			5.61500	107.87281	5.61500	107.82412				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.53423	9.30000	101.45901				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	102.21919				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW28 On 06/06/2022 Spot Bond					0.00000	102.76503				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.99984				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.76934				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.14145				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	104.80358				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA58 On 30/06/2020 Spot Bond					0.00000	101.81384				0.00	0	
Total BAYA58 SPOT										0.00	0	
Total For BAYA58										0.00	0	
BAYA60 On 30/06/2020 Spot Bond			8.78000	8.78000	8.78000	105.21296				0.00	0	
Total BAYA60 SPOT										0.00	0	
Total For BAYA60										0.00	0	
BAYA61 On 30/06/2020 Spot Bond					0.00000	101.65421				0.00	0	
Total BAYA61 SPOT										0.00	0	
Total For BAYA61										0.00	0	
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.55556				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	102.77526				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.56962				0.00	0	
Total BAYA64 SPOT										0.00	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 BAYA64										0.00	0	
BAYA64 On 30/09/2020 Spot Bond					0.00000	101.78076				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA65 On 31/03/2021 Spot Bond					0.00000	101.55563				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA66 On 31/03/2023 Spot Bond			8.38500	8.38500	8.38500	108.59956				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA67 On 30/06/2021 Spot Bond					0.00000	101.46411				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.46411				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.46411				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA71 On 31/03/2026 Spot Bond			10.86500	10.86500	10.86500	107.28869				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	102.50307				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	103.74668				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	102.60700				0.00	0	77,884,90
Total BAYA75 SPOT										0.00	0	77,884,90
Total For BAYA75										0.00	0	77,884,90
BAYA75 On 01/07/2022 Spot Bond					0.00000	102.60707				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	102.76203				0.00	0	170,876,47

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA77 SPOT										0.00	0	170,876,41
Total For BAYA77										0.00	0	170,876,41
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.60486				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.59063				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYB09 On 30/09/2020 Spot Bond					0.00000	103.10607				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB10 On 30/06/2020 Spot Bond					0.00000	102.06175				0.00	0	
Total BAYB11 SPOT										0.00	0	
Total For BAYB11										0.00	0	
BAYB11 On 30/06/2021 Spot Bond					0.00000	101.78080				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	101.81512				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.81512				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.81512				0.00	0	120,000,00
Total BAYB15 SPOT										0.00	0	120,000,00
Total For BAYB15										0.00	0	120,000,00
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.85053				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	101.81574				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.81574				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB19 On 30/09/2022 Spot Bond					0.00000	105.69200				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD1U SPOT										0.00	0	
Total For BAYD1U										0.00	0	
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD2U SPOT										0.00	0	
Total For BAYD2U										0.00	0	
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD3U SPOT										0.00	0	
Total For BAYD3U										0.00	0	
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD4U SPOT										0.00	0	
Total For BAYD4U										0.00	0	
BAYD5U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD5U SPOT										0.00	0	
Total For BAYD5U										0.00	0	
BAYD6U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD6U SPOT										0.00	0	
Total For BAYD6U										0.00	0	
BC126 On 29/05/2020 Spot Bond					0.00000	99.90325				0.00	0	
Total BC126 SPOT										0.00	0	
Total For BC126										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.26998				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.20693				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	101.67814				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.81000	7.81000	7.81000	102.54607				0.00	0	
Total BD0302 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BD0302										0.00	0	
BD302L On 18/04/2028 Spot Bond			100.00000	8.96555	100.00000	8.90615				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.34305				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	102.40064				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	101.13045				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BG1A7 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			6.88500	103.68752	6.88500	103.62999				0.00	0	
Total BGL05 SPOT										0.00	0	
Total For BGL05										0.00	0	
BGL06 On 04/09/2020 Spot Bond					0.00000	102.89739				0.00	0	
Total BGL06 SPOT										0.00	0	
Total For BGL06										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.18500	112.18573	7.18500	112.12119				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	102.28736				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL09 On 29/09/2020 Spot Bond			6.88500	103.22709	6.88500	103.17008				0.00	0	
Total BGL09 SPOT										0.00	0	
Total For BGL09										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.64510				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.08500	105.47217	7.08500	105.41232				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	103.25844				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.56500	109.10339	6.56500	109.04531				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.61277				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	105.69913				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	99.93493				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.30788				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.92224				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.17324				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.59622				0.00	1,220,000,000	6,680,000,000
Total BGT01 SPOT										0.00	1,220,000,000	6,680,000,000
Total For BGT01										0.00	1,220,000,000	6,680,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	101.20333				0.00	0	
Total BID07 SPOT										0.00	0	
Total For BID07										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.70799				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID09 On 15/11/2021 Spot Bond					0.00000	100.21432				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.13219				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.92500	111.64134	5.92500	111.58821				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.62477				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.59084				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.22066				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	97.47872				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.47764				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.03788				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.01802				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	101.29834				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP06										0.00	0	
BPPF0 On 15/09/2020 Spot Bond					0.00000	101.53562				0.00	0	
Total BPPF04 SPOT										0.00	0	
Total For BPPF04										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	101.23499				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.60788				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.53863				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 23/07/2020 Spot Bond					0.00000	100.47397				0.00	0	
Total BPPF16 SPOT										0.00	0	
Total For BPPF16										0.00	0	
BPPF1 On 19/11/2020 Spot Bond					0.00000	100.02658				0.00	0	200,000,00
Total BPPF18 SPOT										0.00	0	200,000,00
Total For BPPF18										0.00	0	200,000,00
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.03310				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.01136				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.94153				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BS2A1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A1U SPOT										0.00	0	
Total For BS2A1U										0.00	0	
BS2A2 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A2U SPOT										0.00	0	
Total For BS2A2U										0.00	0	
BS2B1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BS2B1U SPOT										0.00	0	
Total For BS2B1U										0.00	0	
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2C1U SPOT										0.00	0	
Total For BS2C1U										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.56977				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.23652				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	100.98117				0.00	0	
Total CBL24 SPOT										0.00	0	
Total For CBL24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL26 On 06/05/2021 Spot Bond			4.80500	106.34524	4.80500	106.30408				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	99.18094				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.84032				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.20500	119.85675	7.20500	119.78722				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.78500	114.69582	8.78500	114.61501				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			8.57500	112.13679	8.57500	112.06006				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.58500	106.55662	9.58500	106.47443				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	105.79290	10.00000	105.71010				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	101.60581				0.00	0	
Total CGR21 SPOT										0.00	0	
Total For CGR21										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	101.12155				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.78645				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR32 On 21/07/2020 Spot Bond					0.00000	100.75777				0.00	0	
Total CGR32 SPOT										0.00	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 CGR32										0.00	0	
CGR33 On 22/09/2020 Spot Bond					0.00000	101.65913				0.00	0	
Total CGR33 SPOT										0.00	0	
Total For CGR33										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.23362				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	101.64330				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.47742				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.35621				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond					0.00000	101.35478				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.52193				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.86769				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.85862				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CL567U SPOT										0.00	0	
Total For CL567U										0.00	0	
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL569U SPOT										0.00	0	
Total For CL569U										0.00	0	
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL570U SPOT										0.00	0	
Total For CL570U										0.00	0	
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL572U SPOT										0.00	0	
Total For CL572U										0.00	0	
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL573U SPOT										0.00	0	
Total For CL573U										0.00	0	
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA4U SPOT										0.00	0	
Total For CLA4U										0.00	0	
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA5U SPOT										0.00	0	
Total For CLA5U										0.00	0	
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA6U SPOT										0.00	0	
Total For CLA6U										0.00	0	
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLB1U SPOT										0.00	0	
Total For CLB1U										0.00	0	
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLC2U SPOT										0.00	0	
Total For CLC2U										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.92254				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	157.07560	3.14000	156.81189				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	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
CLN198 On 13/09/2021 Spot Bond			3.50000	3.50000	3.50000	155.47294				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	105.79300	10.00000	105.71000				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	105.79300	10.00000	105.71000				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN292 On 25/11/2020 Spot Bond			10.00000	105.79300	10.00000	105.71000				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN315 On 20/03/2023 Spot Bond			8.29500	106.15323	8.29500	106.08293				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.59905				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.93653				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.95500	113.75384	6.95500	113.69046				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			9.09500	114.60126	9.09500	114.51819				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.40459				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.50194				0.00	0	
Total CLN370 SPOT										0.00	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 CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	108.86144				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2021 Spot Bond			5.78000	104.99640	5.78000	104.94765				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	100.54673	10.98000	100.45915				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			11.00000	101.93904	11.00000	101.85010				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	100.46509				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38 On 20/09/2024 Spot Bond			8.88500	113.22976	8.88500	113.14954				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	101.72886				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	101.40688				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN38 On 26/01/2021 Spot Bond					0.00000	100.53750				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	101.41554				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 20/06/2020 Spot Bond					0.00000	101.97147				0.00	0	
Total CLN397 SPOT										0.00	0	
Total For CLN397										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.16605				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.16498				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN400 On 20/06/2020 Spot Bond					0.00000	101.41546				0.00	0	
Total CLN400 SPOT										0.00	0	
Total For CLN400										0.00	0	
CLN400 On 20/06/2020 Spot Bond					0.00000	99.00400				0.00	0	
Total CLN406 SPOT										0.00	0	
Total For CLN406										0.00	0	
CLN407 On 20/06/2020 Spot Bond					0.00000	101.42403				0.00	0	
Total CLN407 SPOT										0.00	0	
Total For CLN407										0.00	0	
CLN409 On 18/07/2020 Spot Bond					0.00000	98.93933				0.00	0	
Total CLN409 SPOT										0.00	0	
Total For CLN409										0.00	0	
CLN410 On 20/09/2020 Spot Bond					0.00000	101.07169				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN411 On 20/09/2020 Spot Bond					0.00000	101.68529				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN412 On 18/07/2020 Spot Bond					0.00000	100.87831				0.00	0	
Total CLN412 SPOT										0.00	0	
Total For CLN412										0.00	0	
CLN413 On 20/09/2020 Spot Bond					0.00000	101.79690				0.00	0	
Total CLN413 SPOT										0.00	0	
Total For CLN413										0.00	0	
CLN415 On 20/09/2020 Spot Bond					0.00000	101.64671				0.00	0	
Total CLN415 SPOT										0.00	0	
Total For CLN415										0.00	0	
CLN416 On 18/07/2020 Spot Bond					0.00000	100.80652				0.00	0	
Total CLN416 SPOT										0.00	0	
Total For CLN416										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN418 On 23/09/2020 Spot Bond					0.00000	101.58069				0.00	0	
Total CLN418 SPOT										0.00	0	
Total For CLN418										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	101.73232				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	101.61996				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	100.69531				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	102.23260				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	102.09136				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN431										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	103.12700				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	102.17200				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	157.43000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	101.56969				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	101.49260				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	100.72276				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			5.68000	105.44854	5.68000	105.40006				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			3.50000	163.51794	3.50000	163.31981				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			6.95000	120.12643	6.95000	119.94763				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			7.19000	118.89850	7.19000	118.71924				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	101.78722				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	100.08542				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.38232				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.67564				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN461 On 15/02/2022 Spot Bond					0.00000	95.28646				0.00	0	7,000,000,00
Total CLN461 SPOT										0.00	0	7,000,000,00
Total For CLN461										0.00	0	7,000,000,00
CLN464 On 13/03/2022 Spot Bond			6.38500	108.11251	6.38500	108.05713				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.75561				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.32553				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	102.06010				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.02477				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	102.49560				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN476 On 20/09/2020 Spot Bond					0.00000	101.58679				0.00	0	
Total CLN476 SPOT										0.00	0	
Total For CLN476										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN477 On 29/11/2021 Spot Bond			100.00000	35.90895	100.00000	35.66975				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.53534				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	100.99773				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	103.02253				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.88000	105.21888	5.88000	109.99051				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN486 On 20/06/2022 Spot Bond					0.00000	101.86350				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN487 On 23/06/2021 Spot Bond			9.38500	109.00375	9.38500	111.68381				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.18500	108.90084	6.18500	108.84618				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	102.05330				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	101.58525				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2020 Spot Bond					0.00000	99.88819				0.00	0	
Total CLN495 SPOT										0.00	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 CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.58500	115.03287	6.58500	114.97213				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	104.15156				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	100.03376				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN500 On 10/10/2020 Spot Bond					0.00000	100.93095				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	101.00197				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	101.03785				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.03785				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2020 Spot Bond					0.00000	100.52064				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.95563				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2020 Spot Bond					0.00000	100.98649				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	93.50197				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	101.89300	9.96000	101.81230				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.66942	10.01000	100.58885				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	99.94530				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.83787	9.60000	104.10297				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.75549				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 17/09/2020 Spot Bond					0.00000	101.58390				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	99.91793				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	100.18586				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	101.89986	9.20000	101.82517				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2021 Spot Bond					0.00000	100.52445				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.14734				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.84985				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN528 On 25/11/2022 Spot Bond					0.00000	101.25683				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.34850				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2021 Spot Bond					0.00000	101.68393				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.75549				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.50130				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.64223				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.03500	9.03500	9.03500	108.85632				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	98.88033				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.46943				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.77784				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	105.50300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	99.82942				0.00	0	14,200,000.00
Total CLN542 SPOT										0.00	0	14,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN542										0.00	0	14,200,000.00
CLN542 On 17/01/2024 Spot Bond					0.00000	100.76365				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.50500	109.78312	8.50500	109.70779				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.55500	107.44514	8.55500	107.37179				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.64500	106.84107	8.64500	106.76739				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 07/12/2025 Spot Bond			4.98000	4.98000	4.98000	106.13771				0.00	0	
Total CLN549 SPOT										0.00	0	
Total For CLN549										0.00	0	
CLN549 On 18/04/2028 Spot Bond					0.00000	285.76888				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 07/12/2025 Spot Bond			4.98000	4.98000	4.98000	106.13684				0.00	0	
Total CLN550 SPOT										0.00	0	
Total For CLN550										0.00	0	
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	102.41760				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.15022				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.20834				0.00	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 CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.94846				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.84878				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	146.80400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.23337				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.16000	100.18418	10.16000	100.26967				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.50500	107.22934	8.50500	107.39437				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.28673				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.01530				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.29044				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.95092				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.22299				0.00	0	40,000.00
Total CLN568 SPOT										0.00	0	40,000.00
Total For CLN568										0.00	0	40,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN569 On 13/05/2021 Spot Bond					0.00000	100.20329				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	100.78850				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.73500	105.46187	8.73500	105.59192				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.21643				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	101.02473				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.22388				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	101.68247				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN576 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	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.60399				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.62038				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.22954				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.22766				0.00	0	
Total CLN581 SPOT										0.00	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 CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	99.83883				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN582 On 16/09/2025 Spot Bond					0.00000	101.88950				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.57284				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	99.84281				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.54445				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.82944				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.58215				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	101.64288				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.86582				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	103.91734				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			5.17000	124.43394	5.17000	102.03863				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	99.94928				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.27924				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	99.94928				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	99.97193				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.18214				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.72585				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.64288				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.64288				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.87758				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	102.54795				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.31544				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.20040				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN606 On 14/04/2026 Spot Bond					0.00000	101.11250				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.69261				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	99.99986				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	100.62417	9.32000	100.54906				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	100.53674				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.10738				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	101.81958				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	99.99993				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2021 Spot Bond					0.00000	101.96203				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 30/09/2020 Spot Bond					0.00000	101.13282				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2029 Spot Bond					0.00000	101.69825				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	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 CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.49261				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.56122				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.92759				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.44805				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.44681				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.42085				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	101.74944				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.47592				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.45500	109.12203	6.45500	109.06492				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.02325				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.48048				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.52500	81.40939	12.52500	81.32793				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.03048				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.20500	103.68311	9.20500	103.60623				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.02300				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.01555				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.24833				0.00	700,000,000	350,000,000
Total CLN633 SPOT										0.00	700,000,000	350,000,000
Total For CLN633										0.00	700,000,000	350,000,000
CLN633 On 09/05/2022 Spot Bond					0.00000	100.22483				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	100.02760				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.01568				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.02276				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	100.01989				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.19636				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	

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 19/08/2025 Spot Bond					0.00000	100.02760				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64(On 17/10/2023 Spot Bond					0.00000	100.62437				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64(On 21/11/2024 Spot Bond					0.00000	100.01576				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	101.62340				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64(On 29/01/2022 Spot Bond					0.00000	100.45488				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	101.62517				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	100.02276				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64(On 31/05/2026 Spot Bond					0.00000	101.99640				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.02276				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65(On 19/11/2022 Spot Bond					0.00000	100.01211				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.02276				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65(On 18/02/2021 Spot Bond					0.00000	100.07159				0.00	0	
Total CLN653 SPOT										0.00	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 CLN653										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	101.35834				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	102.24562				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.94627				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.19155				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.72511				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN65 On 20/06/2023 Spot Bond					0.00000	101.33174				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	101.36676				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	77.59300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	101.51422				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	71.36900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	86.65700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	99.90856				0.00	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 CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.64507				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.03339				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	100.64056				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.31309				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	99.91236				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.33697				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.26267				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond				148.07996	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			3.75000	136.57311	3.75000	137.80483				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.81000	102.61048	7.81000	102.54607				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLNF15 On 20/06/2020 Spot Bond					0.00000	101.43260				0.00	0	
Total CLNF15 SPOT										0.00	0	
Total For CLNF15										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.08467				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.88500	111.08575	7.88500	117.09982				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ07 On 23/03/2021 Spot Bond			5.87000	105.74418	5.87000	105.69431				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.20500	115.13062	9.20500	115.04573				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.36500	118.07398	6.36500	118.01335				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.02000	106.60643	7.02000	106.54617				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.06500	102.14507	10.06500	102.06289				0.00	0	100,000,0€
Total COT02 SPOT										0.00	0	100,000,0€
Total For COT02										0.00	0	100,000,0€
COT03 On 05/06/2028 Spot Bond			10.15500	95.96843	10.15500	100.60266				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.28500	9.28500	9.28500	111.07552				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	101.59110				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.79269				0.00	0	
Total CS003 SPOT										0.00	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 CS003										0.00	0	
CSA041 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	
CSA051 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSA05U SPOT										0.00	0	
Total For CSA05U										0.00	0	
CSD041 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	
CSD051 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSD05U SPOT										0.00	0	
Total For CSD05U										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.38198				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.52638				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.40014				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.44343				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/09/2020 Spot Bond					0.00000	101.73885				0.00	0	
Total DENG92 SPOT										0.00	0	
Total For DENG92										0.00	0	
DENG9 On 23/09/2020 Spot Bond					0.00000	101.30011				0.00	0	
Total DENG93 SPOT										0.00	0	
Total For DENG93										0.00	0	
DENG9 On 27/09/2020 Spot Bond					0.00000	101.27610				0.00	0	
Total DENG94 SPOT										0.00	0	
Total For DENG94										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	101.73887				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.41849				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.49249				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG95U SPOT										0.00	0	
Total For DNG95U										0.00	0	
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG96U SPOT										0.00	0	
Total For DNG96U										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.78249				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.01550				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	98.85592				0.00	0	180,000,00
Total DSY02 SPOT										0.00	0	180,000,00
Total For DSY02										0.00	0	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			8.95500	8.95500	8.95500	105.50043				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	100.26994				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DSY05I 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	
DSY06I On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY06U SPOT									0.00	0	
Total For DSY06U									0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.11500	106.87858	6.11500	106.82583			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			6.43500	111.27784	6.43500	111.21977		379,688,166,000.00		59,003,600	30,995,80
Total DV23 SPOT								379,688,166,000.00		59,003,600	30,995,80
Total For DV23								379,688,166,000.00		59,003,600	30,995,80
DV23/R On 27/02/2023 Spot Bond			100.00000	21.77840	100.00000	21.63333			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	21.77840	100.00000	21.63333			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			6.05500	114.55001	6.05500	114.49371			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	102.55368	9.69000	102.47374			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.55368	9.69000	102.47374			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.58500	94.63153	11.58500	94.54374		463,400,000,000.00		40,000,000	40,000,00
Total DV29 SPOT								463,400,000,000.00		40,000,000	40,000,00
Total For DV29								463,400,000,000.00		40,000,000	40,000,00
DV29/R On 18/02/2029 Spot Bond			10.10000	102.66050	10.10000	102.57717			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.66050	10.10000	102.57717			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	101.48215			0.00	0	
Total DVC031 SPOT									0.00	0	
Total For DVC031									0.00	0	
DVF20 On 31/08/2020 Spot Bond					0.00000	99.89993			0.00	0	
Total DVF20C SPOT									0.00	0	
Total For DVF20C									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF20I On 23/10/2020 Spot Bond					0.00000	100.58864				0.00	0	
Total DVF20D SPOT										0.00	0	
Total For DVF20D										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	99.88692				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.69354				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	99.44605				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.82145				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.01838				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.45947				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.81543				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.44244				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	99.85898				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	99.84680				0.00	0	
Total DVFB25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.33873				0.00	0	25,000,000,00
Total DVFB26 SPOT										0.00	0	25,000,000,00
Total For DVFB26										0.00	0	25,000,000,00
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.38864				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.39751				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.40580				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	89.98557	100.00000	89.36640				0.00	0	
Total E170/R207 SPOT										0.00	0	
Total For E170/R207										0.00	0	
E174 On 01/08/2020 Spot Bond			5.15000	105.73552	5.15000	105.69121				0.00	0	
Total E174 SPOT										0.00	0	
Total For E174										0.00	0	
E175 On 01/08/2021 Spot Bond			5.80000	112.91504	5.80000	112.86184				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.59000	108.93841	5.59000	108.88946				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.49500	113.41034	6.49500	113.35126				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.61500	97.29581	5.61500	97.16183				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			5.45000	85.14508	5.45000	85.02854				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/1 On 31/01/2037 Spot Bond			2.25000	130.05542	2.25000	129.91104				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.18000	125.29856	5.18000	125.13035				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.01000	112.38437	5.01000	112.23503				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.92000	111.42148	4.92000	111.27372				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.27500	98.37805	5.27500	99.64364				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.42000	87.17038	5.42000	87.05129				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	130.05542	2.25000	129.91104				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	130.14521				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	128.08220				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
EMM01 On 28/07/2020 Spot Bond			5.94500	104.19387	5.94500	104.14351				0.00	0	
Total EMM01 SPOT										0.00	0	
Total For EMM01										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.79500	105.94525	5.79500	105.89592				0.00	0	
Total EMM02 SPOT										0.00	0	
Total For EMM02										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.22500	103.23829	9.22500	103.16242				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.28500	11.28500	11.28500	93.47642				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.63500	11.63500	11.63500	97.77311				0.00	0	666,666,6€
Total EMM05 SPOT										0.00	0	666,666,6€
Total For EMM05										0.00	0	666,666,6€
EMM06 On 23/06/2025 Spot Bond			9.30500	9.30500	9.30500	106.27050				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.30500	9.30500	9.30500	107.26879				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.86500	11.86500	11.86500	84.37234				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.49146				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01S On 23/04/2021 Spot Bond					0.00000	101.94762				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	101.92471				0.00	0	
Total ENX02 SPOT										0.00	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 ENX02										0.00	0	
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ENX03U SPOT										0.00	0	
Total For ENX03U										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	100.35078				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX06 On 12/06/2020 Spot Bond					0.00000	101.64909				0.00	0	
Total ENX06 SPOT										0.00	0	
Total For ENX06										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	101.13351				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.62579				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
EPF007 On 02/09/2020 Spot Bond					0.00000	101.87802				0.00	0	
Total EPF007 SPOT										0.00	0	
Total For EPF007										0.00	0	
EPF011 On 12/06/2020 Spot Bond					0.00000	101.78914				0.00	0	
Total EPF011 SPOT										0.00	0	
Total For EPF011										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	100.56282				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.27621				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.92072				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	101.70847				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.73875				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	101.70170				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	101.68773				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.28471				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF04U SPOT										0.00	0	
Total For EPF04U										0.00	0	
EPF04U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF05U SPOT										0.00	0	
Total For EPF05U										0.00	0	
EPF05U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF08U SPOT										0.00	0	
Total For EPF08U										0.00	0	
EPF08U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF09U SPOT										0.00	0	
Total For EPF09U										0.00	0	
EPF09U On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF10U SPOT										0.00	0	
Total For EPF10U										0.00	0	
EPF10U On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF11U SPOT										0.00	0	
Total For EPF11U										0.00	0	
EPF11U On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF12U SPOT										0.00	0	
Total For EPF12U										0.00	0	
EPF12U On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF13U SPOT										0.00	0	
Total For EPF13U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF14U On 20/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00
Total EPF14U SPOT										0.00	0	20,000,000.00
Total For EPF14U										0.00	0	20,000,000.00
EPFC45 On 07/11/2020 Spot Bond					0.00000	100.26443				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	101.77270				0.00	320,000,000	160,000,000
Total EPFC46 SPOT										0.00	320,000,000	160,000,000
Total For EPFC46										0.00	320,000,000	160,000,000
EQS10 On 28/07/2022 Spot Bond					0.00000	100.59817				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	101.83982				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.87255				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.65243				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	100.08014				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.07740				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.08445				0.00	0	
Total ERS3C6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.07794				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1: On 25/11/2020 Spot Bond			10.00000	105.79300	10.00000	105.71000				0.00	0	
Total ERSA12/JIBAR SPOT										0.00	0	
Total For ERSA12/JIBAR										0.00	0	
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.20808				0.00	0	
Total ERSA21 SPOT										0.00	0	
Total For ERSA21										0.00	0	
ERSA2: On 17/08/2020 Spot Bond					0.00000	100.07741				0.00	0	
Total ERSA24 SPOT										0.00	0	
Total For ERSA24										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.08063				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.07657				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.07524				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.10500	112.76347	6.10500	112.70759			828,580,368,000.00	135,721,600	1,876,044,10	
Total ES23 SPOT									828,580,368,000.00	135,721,600	1,876,044,10	
Total For ES23									828,580,368,000.00	135,721,600	1,876,044,10	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.29693	10.00000	103.21389			0.00	0		
Total ES23/R2023 SPOT									0.00	0		
Total For ES23/R2023									0.00	0		
ES26 On 02/04/2026 Spot Bond			8.44500	98.41542	8.44500	98.34872			21,357,888,054,000.00	2,529,057,200	7,292,237,20	
Total ES26 SPOT									21,357,888,054,000.00	2,529,057,200	7,292,237,20	
Total For ES26									21,357,888,054,000.00	2,529,057,200	7,292,237,20	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.12124	7.85000	101.05744			0.00	0		
Total ES26/R186 SPOT									0.00	0		
Total For ES26/R186									0.00	0		
ES33 On 15/09/2033 Spot Bond			11.69000	73.48273	11.95500	72.03632			15,657,917,996,000.00	1,339,428,400	10,090,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES33 SPOT									15,657,917,996,000.00	1,339,428,400	10,090,000,00
Total For ES33									15,657,917,996,000.00	1,339,428,400	10,090,000,00
ES33/R On 15/09/2033 Spot Bond			7.50000	101.43067	7.50000	101.36981			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.47500	71.06133	12.47500	70.99088			14,257,153,550,000.00	1,142,858,000	10,979,793,00
Total ES42 SPOT									14,257,153,550,000.00	1,142,858,000	10,979,793,00
Total For ES42									14,257,153,550,000.00	1,142,858,000	10,979,793,00
ES42/R On 25/04/2042 Spot Bond			8.50000	100.68466	8.50000	100.61598			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ESF01U SPOT									0.00	0	
Total For ESF01U									0.00	0	
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ESF02U SPOT									0.00	0	
Total For ESF02U									0.00	0	
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.62585			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	101.67331			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.02228			0.00	0	250,000,00
Total EXX05 SPOT									0.00	0	250,000,00
Total For EXX05									0.00	0	250,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.43264			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	11.47454	100.00000	11.39135			0.00	0	
Total FFA1U SPOT									0.00	0	
Total For FFA1U									0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	18.53319	100.00000	18.39882			0.00	0	
Total FFB1U SPOT									0.00	0	
Total For FFB1U									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF03U SPOT										0.00	0	
Total For FIF03U										0.00	0	
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF04U SPOT										0.00	0	
Total For FIF04U										0.00	0	
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF05U SPOT										0.00	0	
Total For FIF05U										0.00	0	
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF06U SPOT										0.00	0	
Total For FIF06U										0.00	0	
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF07U SPOT										0.00	0	
Total For FIF07U										0.00	0	
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF11U SPOT										0.00	0	
Total For FIF11U										0.00	0	
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	100.18099				0.00	0	
Total FIFB12 SPOT										0.00	0	
Total For FIFB12										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.19422				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.03146				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.13693				0.00	0	
Total FIFB16 SPOT										0.00	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 FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.14157				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.44569				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC33 On 03/06/2020 Spot Bond					0.00000	101.77425				0.00	0	
Total FIFC33 SPOT										0.00	0	
Total For FIFC33										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.20535				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FMLA1U SPOT										0.00	0	
Total For FMLA1U										0.00	0	
FNTI10 On 29/05/2020 Spot Bond					0.00000	103.76044				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	102.78797				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.93500	5.93500	5.93500	108.69972				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB16 On 08/07/2020 Spot Bond					0.00000	101.54221				0.00	0	
Total FRB16 SPOT										0.00	0	
Total For FRB16										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	104.22647				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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	103.24201			0.00	0	
Total FRB18 SPOT									0.00	0	
Total For FRB18									0.00	0	
FRB19 On 14/04/2021 Spot Bond			7.08500	105.81522	7.08500	105.75485			0.00	0	
Total FRB19 SPOT									0.00	0	
Total For FRB19									0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	102.82148			0.00	0	
Total FRB20 SPOT									0.00	0	
Total For FRB20									0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.24678			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.61588			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	100.08229			0.00	0	
Total FRB23 SPOT									0.00	0	
Total For FRB23									0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	98.04577			0.00	9,000,000,000	6,820,000,000
Total FRB24 SPOT									0.00	9,000,000,000	6,820,000,000
Total For FRB24									0.00	9,000,000,000	6,820,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	97.17237			0.00	0	320,000,000
Total FRB25 SPOT									0.00	0	320,000,000
Total For FRB25									0.00	0	320,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	97.66168			0.00	0	100,000,000
Total FRB26 SPOT									0.00	0	100,000,000
Total For FRB26									0.00	0	100,000,000
FRB27 On 03/06/2026 Spot Bond			9.00500	110.25792	9.00500	110.17834		288,160,000,000,000.00	32,000,000,000	16,000,000,000	
Total FRB27 SPOT								18,160,000,000,000.00	32,000,000,000	16,000,000,000	
Total For FRB27								18,160,000,000,000.00	32,000,000,000	16,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI22 On 31/01/2022 Spot Bond			2.90000	165.11276	2.90000	164.92072				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	303.79877			1,424,000,000,000.00		400,000,000	200,000,000
Total FRBI23 SPOT									1,424,000,000,000.00		400,000,000	200,000,000
Total For FRBI23									1,424,000,000,000.00		400,000,000	200,000,000
FRBI25 On 31/01/2025 Spot Bond			4.50000	4.50000	4.50000	133.36028				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			5.18000	170.72134	5.18000	170.49176				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.12000	5.12000	5.12000	91.56188				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	190.50950				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.65000	80.70568	5.65000	80.59413				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.66500	81.72741	5.66500	81.61414				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ01 On 30/11/2020 Spot Bond			4.72000	4.72000	4.72000	97.55166				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.56000	6.56000	6.56000	75.36901				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			6.64000	6.64000	6.64000	74.56777				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	

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 FRC107										0.00	0	
FRC121 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC12U SPOT										0.00	0	
Total For FRC12U										0.00	0	
FRC161 On 31/01/2025 Spot Bond			5.35000	5.35000	5.35000	128.52065				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC171 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	62.92933				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC191 On 25/11/2020 Spot Bond			10.00000	105.79300	10.00000	105.71000				0.00	0	
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										0.00	0	
FRC201 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	
FRC208 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	
FRC209 On 07/10/2020 Spot Bond					0.00000	102.20872				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	
FRC211 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	
FRC221 On 31/01/2022 Spot Bond			3.61000	163.22776	3.61000	163.02854				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC222 On 20/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC225 SPOT										0.00	0	
Total For FRC225										0.00	0	
FRC231 On 31/01/2022 Spot Bond			4.47000	160.98242	4.47000	160.77476				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23 On 20/12/2020 Spot Bond					0.00000	102.25699				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23 On 19/10/2020 Spot Bond					0.00000	94.69162				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23 On 19/10/2020 Spot Bond					0.00000	95.12070				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24 On 19/10/2020 Spot Bond					0.00000	96.07949				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24 On 19/10/2020 Spot Bond					0.00000	101.52769				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24 On 19/10/2020 Spot Bond					0.00000	101.51063				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24 On 19/10/2020 Spot Bond					0.00000	101.17687				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24 On 19/10/2020 Spot Bond					0.00000	95.40654				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25 On 19/10/2020 Spot Bond					0.00000	101.17258				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25 On 13/02/2022 Spot Bond					0.00000	100.21932				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	101.67347				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25: On 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	102.64250				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 10/10/2020 Spot Bond					0.00000	100.91552				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC26: On 13/07/2020 Spot Bond					0.00000	100.94536				0.00	0	
Total FRC262 SPOT										0.00	0	
Total For FRC262										0.00	0	
FRC26: On 13/07/2020 Spot Bond					0.00000	100.99007				0.00	0	
Total FRC264 SPOT										0.00	0	
Total For FRC264										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	103.30702				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.81927				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.43905				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	102.94880				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	100.59975	9.80000	100.52133				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	101.69363				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	101.69751				0.00	0	
Total FRC276 SPOT										0.00	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 FRC276										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	101.81293				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.01586				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.52696				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	107.78168				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	100.96043				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.28199				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.46636				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	105.91633				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.38470				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	102.64219				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	100.53750				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	101.45283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC292 SPOT										0.00	0	
Total For FRC292										0.00	0	
FRC292 On 18/04/2021 Spot Bond					0.00000	100.55761				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC293 On 18/04/2021 Spot Bond					0.00000	100.54893				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	100.16181				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.16396				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	100.15265				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC298 On 20/06/2024 Spot Bond					0.00000	101.69816				0.00	1,510,100	101,510,100
Total FRC299 SPOT										0.00	1,510,100	101,510,100
Total For FRC299										0.00	1,510,100	101,510,100
FRC299 On 25/04/2023 Spot Bond					0.00000	101.54463				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 30/11/2020 Spot Bond					0.00000	103.05518				0.00	0	400,000,000
Total FRC301 SPOT										0.00	0	400,000,000
Total For FRC301										0.00	0	400,000,000
FRC301 On 11/11/2024 Spot Bond					0.00000	100.25787				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	102.27664				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 28/12/2020 Spot Bond					0.00000	101.10946				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30 On 06/11/2023 Spot Bond					0.00000	100.36199				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	101.88255				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 12/08/2020 Spot Bond					0.00000	100.18291				0.00	0	
Total FRC307 SPOT										0.00	0	
Total For FRC307										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	102.47805				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	101.36410				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	101.50631				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	101.26000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	99.91000				0.00	0	800,000,0€
Total FRC312 SPOT										0.00	0	800,000,0€
Total For FRC312										0.00	0	800,000,0€
FRC31 On 20/06/2024 Spot Bond					0.00000	101.61255				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	107.65000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	80.13346				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	101.75179				0.00	0	
Total FRC316 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.44405				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	92.27048				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.61245				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	400,000,00
Total FRC320 SPOT										0.00	0	400,000,00
Total For FRC320										0.00	0	400,000,00
FRC32: On 24/10/2020 Spot Bond					0.00000	100.54335				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.83157				0.00	200,000,000	200,000,00
Total FRC322 SPOT										0.00	200,000,000	200,000,00
Total For FRC322										0.00	200,000,000	200,000,00
FRC32: On 20/12/2024 Spot Bond					0.00000	101.63990				0.00	0	65,000,00
Total FRC323 SPOT										0.00	0	65,000,00
Total For FRC323										0.00	0	65,000,00
FRC32: On 20/06/2026 Spot Bond					0.00000	101.51817				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.12782				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.61260				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	101.13857				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	101.93090				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.30009				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.66592				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	100.35618				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	100.35618				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 05/03/2021 Spot Bond					0.00000	101.69167				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	101.83099				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	101.42304				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	100.57017				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC66 On 31/01/2022 Spot Bond			4.25000	4.25000	4.25000	161.34738				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			4.19000	4.19000	4.19000	161.50400				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			4.17000	4.17000	4.17000	161.55627				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRD17I 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	
FRD19I 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	
FRD20I 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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRD35U										0.00	0	
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD36U SPOT										0.00	0	
Total For FRD36U										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.98000	80.97900	5.98000	80.86537				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.35000	97.05432	5.35000	96.92226				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.41498				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.33448				0.00	0	
Total FRJ20 SPOT										0.00	0	
Total For FRJ20										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.90845				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.32467				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.54611				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	99.81326				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.89875				0.00	1,500,000,000	3,000,000,000
Total FRJ25 SPOT										0.00	1,500,000,000	3,000,000,000
Total For FRJ25										0.00	1,500,000,000	3,000,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	98.25138				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.65713				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	97.54977				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS01U SPOT										0.00	0	
Total For FRS01U										0.00	0	
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS02U SPOT										0.00	0	
Total For FRS02U										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.85300	4.85300	4.85300	109.57745				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.27000	5.27000	5.27000	97.95820				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.81583				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.49829				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.41000	96.28558	5.41000	96.15410				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.30500	198.22571	5.30500	197.95716				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.55000	94.52071	5.55000	94.39059				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	197.35622				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS114 On 31/01/2025 Spot Bond			4.90000	131.23104	4.90000	131.05721				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	121.35893	3.70500	121.20987				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.55000	94.52071	5.55000	94.39059				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.45500	195.24175	5.45500	194.97487				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.50500	194.25945	5.50500	193.99318				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.43000	167.02371	4.43000	133.76807				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.53500	193.67303	5.53500	193.40712				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.55000	94.52071	5.55000	94.39059				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.58000	166.11062	5.58000	165.88193				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.30000	85.71782	6.30000	85.59468				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.47000	167.36417	5.47000	167.13524				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.53000	166.67908	5.53000	166.45028				0.00	0	
Total FRS131 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.04500	184.03296	6.04500	183.77278				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.23000	86.49511	6.23000	86.37133				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.55000	5.55000	5.55000	94.39059				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.55000	92.87153	5.55000	94.39059				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.34000	168.85967	5.34000	168.63043				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.81500	188.30457	5.81500	188.04183				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.47000	167.36417	5.47000	167.13524				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.47000	167.36417	5.47000	167.13524				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.76000	164.08250	5.76000	163.85427				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.20000	129.53455	5.20000	129.35985				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			3.31000	164.02076	3.31000	163.82453				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.82000	163.41279	5.82000	163.18469				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.86000	162.96806	5.86000	162.74007				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			5.17000	129.70306	5.17000	129.52845				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.28000	169.55506	5.28000	169.32568				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.87000	5.87000	5.87000	162.62914				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS15(On 20/06/2022 Spot Bond					0.00000	17.28422				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS15(On 06/06/2023 Spot Bond					0.00000	19.06826				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS15(On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS15U SPOT										0.00	0	
Total For FRS15U										0.00	0	
FRS16(On 06/06/2024 Spot Bond					0.00000	21.65396				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS16(On 06/06/2025 Spot Bond					0.00000	23.71466				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16(On 20/06/2022 Spot Bond					0.00000	15.85885				0.00	0	
Total FRS162 SPOT										0.00	0	
Total For FRS162										0.00	0	
FRS16(On 06/06/2023 Spot Bond					0.00000	17.48084				0.00	0	
Total FRS163 SPOT										0.00	0	
Total For FRS163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS164 On 06/06/2024 Spot Bond					0.00000	19.86539				0.00	0	
Total FRS164 SPOT										0.00	0	
Total For FRS164										0.00	0	
FRS165 On 06/06/2025 Spot Bond					0.00000	21.67755				0.00	0	
Total FRS165 SPOT										0.00	0	
Total For FRS165										0.00	0	
FRS167 On 01/08/2022 Spot Bond					0.00000	14.67866				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS168 On 01/08/2022 Spot Bond					0.00000	14.61412				0.00	0	
Total FRS168 SPOT										0.00	0	
Total For FRS168										0.00	0	
FRS169 On 01/08/2021 Spot Bond					0.00000	13.22449				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	15.04073				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.65042				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.70409				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	18.22727				0.00	0	
Total FRS175 SPOT										0.00	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 FRS175										0.00	0	
FRS175 On 26/01/2024 Spot Bond					0.00000	18.22726				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 19/07/2024 Spot Bond					0.00000	20.98629				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS177 On 18/09/2023 Spot Bond					0.00000	101.63405				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.37473				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	104.93443				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	110.68681				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	124.70376				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	143.53520				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	120.94944				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS188 On 19/06/2026 Spot Bond					0.00000	25.99038				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	47.17322				0.00	0	
Total FRS195 SPOT										0.00	0	
Total For FRS195										0.00	0	
FRS195 On 05/08/2024 Spot Bond					0.00000	100.30397				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 03/08/2020 Spot Bond					0.00000	121.07680				0.00	0	
Total FRS198 SPOT										0.00	0	
Total For FRS198										0.00	0	
FRS198 On 05/08/2025 Spot Bond					0.00000	100.33838				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.20978				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	99.93390				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 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	
FRS202 On 11/09/2020 Spot Bond					0.00000	100.31368				0.00	0	
Total FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS204 On 15/03/2021 Spot Bond					0.00000	102.83399				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	100.96163				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 16/11/2020 Spot Bond					0.00000	106.61416				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	120.91450				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS208 On 18/11/2024 Spot Bond					0.00000	100.07862				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
FRS211(On 20/12/2020 Spot Bond					0.00000	193.16149				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS212(On 04/09/2020 Spot Bond					0.00000	112.67099				0.00	0	
Total FRS212 SPOT										0.00	0	
Total For FRS212										0.00	0	
FRS213(On 03/09/2021 Spot Bond					0.00000	111.75326				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS214(On 04/03/2021 Spot Bond					0.00000	101.36928				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	305.71819				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.25000	307.14571	3.25000	306.78022				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	299.91003				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			3.10000	164.57888	3.10000	164.38480				0.00	0	
Total FRS46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	100.45312				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			2.80000	165.38056	2.80000	165.18955				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.34642				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.25000	89.66260	5.25000	89.54133				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.82500	65.09940	4.82500	95.31959				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.32000	4.32000	4.32000	134.41179				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.39000	4.39000	4.39000	134.00175				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	298.12869				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX20 On 01/10/2020 Spot Bond			4.86500	102.61070	4.86500	102.57038				0.00	0	
Total FRX20 SPOT										0.00	0	
Total For FRX20										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.08500	6.08500	6.08500	105.93533				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.24500	118.26398	7.24500	118.19502		258,624,765,000,000.00		35,697,000,000	17,848,500,00	
Total FRX24 SPOT								8,624,765,000,000.00		35,697,000,000	17,848,500,00	
Total For FRX24								8,624,765,000,000.00		35,697,000,000	17,848,500,00	
FRX25 On 26/07/2025 Spot Bond			7.30500	113.56795	7.30500	113.50081				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.72500	110.16345	7.72500	110.09503				160,792,785,000,000.00	20,814,600,000	10,907,300,000
Total FRX26 SPOT										160,792,785,000,000.00	20,814,600,000	10,907,300,000
Total For FRX26										160,792,785,000,000.00	20,814,600,000	10,907,300,000
FRX27 On 07/03/2027 Spot Bond			7.70500	115.10651	7.70500	115.03558				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.25500	114.23936	8.25500	114.16323				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.30500	105.85478	9.30500	105.77546				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.82500	100.29758	9.82500	100.21832				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.01500	105.01248	10.01500	104.92839				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.68500	71.20817	11.68500	71.14192				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS4A4l On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A4U SPOT										0.00	0	
Total For FS4A4U										0.00	0	
FS4A5l On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A5U SPOT										0.00	0	
Total For FS4A5U										0.00	0	
FS4B1l On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4B1U SPOT										0.00	0	
Total For FS4B1U										0.00	0	
FS4C1l On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4C1U SPOT										0.00	0	
Total For FS4C1U										0.00	0	
FS4D1l On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4D1U SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS5E1U										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.46472				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.49699				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.02981				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS6C1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6C1U SPOT										0.00	0	
Total For FS6C1U										0.00	0	
FS6D1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6D1U SPOT										0.00	0	
Total For FS6D1U										0.00	0	
FS6E1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6E1U SPOT										0.00	0	
Total For FS6E1U										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.02696				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.02845				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.02935				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.02962				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	100.88232				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	102.51273				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.63323				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH2A1U SPOT										0.00	0	
Total For GH2A1U										0.00	0	
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH31U SPOT										0.00	0	
Total For GH31U										0.00	0	
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH41U SPOT										0.00	0	
Total For GH41U										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	99.95599				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	97.77307				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	99.95170				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	99.94907				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	99.93100				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB17U SPOT										0.00	0	
Total For GRB17U										0.00	0	
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB18U SPOT										0.00	0	
Total For GRB18U										0.00	0	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB19U SPOT										0.00	0	
Total For GRB19U										0.00	0	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB21U SPOT										0.00	0	
Total For GRB21U										0.00	0	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB22U SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRB30U										0.00	0	
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB31U SPOT										0.00	0	
Total For GRB31U										0.00	0	
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB32U SPOT										0.00	0	
Total For GRB32U										0.00	0	
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB33U SPOT										0.00	0	
Total For GRB33U										0.00	0	
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB34U SPOT										0.00	0	
Total For GRB34U										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.72000	101.71083	4.72000	101.57778				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.86768				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.77645				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT12 On 24/06/2020 Spot Bond					0.00000	101.34023				0.00	0	
Total GRT12 SPOT										0.00	0	
Total For GRT12										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	102.54466				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.63225				0.00	1,000,000,000	1,000,000,000
Total GRT16 SPOT										0.00	1,000,000,000	1,000,000,000
Total For GRT16										0.00	1,000,000,000	1,000,000,000
GRT17 On 17/10/2023 Spot Bond			6.08500	113.34601	6.08500	113.29034				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	102.13374				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	102.17784				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.95500	104.00983	8.95500	103.93517				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.63187				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.93361				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.70202				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.13489				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	103.13072				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.53076				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	101.62435				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.66413				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	102.13472				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT31 On 28/02/2024 Spot Bond					0.00000	99.90914				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.17834				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.41163				0.00	0	680,000,00
Total GRT33 SPOT										0.00	0	680,000,00
Total For GRT33										0.00	0	680,000,00
GRT34 On 18/04/2029 Spot Bond					0.00000	97.89019				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.61152				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.15795				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.40837				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.02908				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.22690				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.03111				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	101.26297				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	101.29513				0.00	0	
Total GRT44 SPOT										0.00	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 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	99.93508				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.19183				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	101.74762				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	100.94433				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB06 SPOT										0.00	0	
Total For HILB06										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.95569				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.85586				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.25553				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	101.71767				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.96742				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.78845				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	105.79300	10.00000	105.71000				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	101.21019				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.16066				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF13 On 30/09/2024 Spot Bond					0.00000	101.14658				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			3.81000	104.14663	3.81000	104.11425				0.00	0	
Total HWAY20 SPOT										0.00	0	
Total For HWAY20										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			100.00000	88.60967	100.00000	87.99856				0.00	0	
Total HWAY20/R207 SPOT										0.00	0	
Total For HWAY20/R207										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.87000	301.22629	3.87000	300.85284				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	302.44479				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.31000	72.41687	5.31000	89.88928				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.90500	84.91456	11.90500	84.83368				0.00	0	4,350,000,00
Total HWAY34 SPOT										0.00	0	4,350,000,00
Total For HWAY34										0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.95202	100.00000	11.87241				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.95500	84.14540	11.95500	84.06492				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	11.95151	100.00000	11.87191				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	100.89527				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	100.56574				0.00	0	
Total HWF12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	99.90836				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	105.79300	10.00000	105.71000				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.80000	137.67345	3.75000	137.80483		49,742,316,160,000.00		13,090,083,200	237,408,557,00	
Total I2025 SPOT								19,742,316,160,000.00		13,090,083,200	237,408,557,00	
Total For I2025								19,742,316,160,000.00		13,090,083,200	237,408,557,00	
I2029 On 31/03/2029 Spot Bond			4.25000	98.19334	4.25000	98.06860		128,244,547,300,000.00		30,175,187,600	166,448,650,50	
Total I2029 SPOT								128,244,547,300,000.00		30,175,187,600	166,448,650,50	
Total For I2029								128,244,547,300,000.00		30,175,187,600	166,448,650,50	
I2033 On 28/02/2033 Spot Bond			4.48000	95.08363	4.48000	94.96146		55,085,952,768,000.00		12,295,971,600	96,702,035,80	
Total I2033 SPOT								55,085,952,768,000.00		12,295,971,600	96,702,035,80	
Total For I2033								55,085,952,768,000.00		12,295,971,600	96,702,035,80	
I2038 On 31/01/2038 Spot Bond			4.66000	106.45701	4.65000	106.46218		720,896,408,000.00		154,698,800	298,936,199,40	
Total I2038 SPOT								720,896,408,000.00		154,698,800	298,936,199,40	
Total For I2038								720,896,408,000.00		154,698,800	298,936,199,40	
I2046 On 31/03/2046 Spot Bond			4.65000	95.22241	4.65000	95.09840		95,333,929,860,000.00		20,501,920,400	109,560,010,20	
Total I2046 SPOT								95,333,929,860,000.00		20,501,920,400	109,560,010,20	
Total For I2046								95,333,929,860,000.00		20,501,920,400	109,560,010,20	
I2050 On 31/12/2050 Spot Bond			4.71000	96.71031	4.66500	97.38203		206,764,493,472,000.00		43,899,043,200	285,251,706,80	
Total I2050 SPOT								206,764,493,472,000.00		43,899,043,200	285,251,706,80	
Total For I2050								206,764,493,472,000.00		43,899,043,200	285,251,706,80	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IB122U SPOT										0.00	0	
Total For IB122U										0.00	0	
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB125U SPOT										0.00	0	
Total For IB125U										0.00	0	
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB126U SPOT										0.00	0	
Total For IB126U										0.00	0	
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB139U SPOT										0.00	0	
Total For IB139U										0.00	0	
IB144U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB144U SPOT										0.00	0	
Total For IB144U										0.00	0	
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	99.95476				0.00	0	
Total IBL100 SPOT										0.00	0	
Total For IBL100										0.00	0	
IBL101 On 24/05/2022 Spot Bond			5.90000	5.90000	5.90000	105.87412				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	99.80240				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	100.83148				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	100.43053				0.00	0	
Total IBL106 SPOT										0.00	0	
Total For IBL106										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.82000	301.69844	3.82000	301.32561				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.70612				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL112 On 21/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL112 SPOT										0.00	0	
Total For IBL112										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.01446				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.26493				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.01505				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL116 On 20/06/2020 Spot Bond					0.00000	101.26116				0.00	0	
Total IBL116 SPOT										0.00	0	
Total For IBL116										0.00	0	
IBL118 On 24/07/2020 Spot Bond					0.00000	100.47907				0.00	0	
Total IBL118 SPOT										0.00	0	
Total For IBL118										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.07637				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	100.88366				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.26889				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.14883				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.90430				0.00	0	
Total IBL128 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.04185				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.72588				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL131 On 07/08/2020 Spot Bond					0.00000	100.25641				0.00	0	
Total IBL131 SPOT										0.00	0	
Total For IBL131										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.20304				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.59580				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.60250				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.99983				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	99.99992				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.58573				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.11893				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.14021				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	100.02560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.02853				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	101.58674				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.61423				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL36 On 31/01/2022 Spot Bond			2.83000	2.83000	2.83000	165.10885				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	105.79300	10.00000	105.71000				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL50 On 02/08/2020 Spot Bond			5.72000	103.43158	5.72000	103.38350				0.00	0	
Total IBL50 SPOT										0.00	0	
Total For IBL50										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.54500	114.84730	6.54500	114.78636				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.67233				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			2.95000	164.97907	2.95000	164.78652				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL75 On 19/08/2020 Spot Bond					0.00000	100.19400				0.00	0	
Total IBL75 SPOT										0.00	0	
Total For IBL75										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	100.35480				0.00	3,080,000,000	2,040,000,000
Total IBL77 SPOT										0.00	3,080,000,000	2,040,000,000
Total For IBL77										0.00	3,080,000,000	2,040,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL78 On 25/11/2022 Spot Bond			6.38500	108.31222	6.38500	108.25613				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	100.79429				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			5.82500	104.38739	5.82500	104.33854				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	50.73370	100.00000	50.39941				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	99.92554				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	102.59175				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.67825				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	11.39609	100.00000	11.32019				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			5.60500	101.82455	5.60500	101.77872				0.00	0	
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.15500	105.19072	8.15500	105.12170				0.00	0	882,995,40
Total IDCG06 SPOT										0.00	0	882,995,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG06										0.00	0	882,995,40
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.44328				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.18500	107.08527	10.18500	107.19109				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.84599				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.75500	115.07852	8.75500	114.99772				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.72045				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.12403				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.19096				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.65154				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	97.77463				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.27167				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.61998				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.52496				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	101.46599				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.51903				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.62068				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.44571				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.61219				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IDCP10 On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP10 SPOT										0.00	0	
Total For IDCP10										0.00	0	
IDCP20 On 05/04/2025 Spot Bond			100.00000	6.87732	100.00000	6.83176				0.00	0	
Total IDCP20 SPOT										0.00	0	
Total For IDCP20										0.00	0	
IDCP30 On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP30 SPOT										0.00	0	
Total For IDCP30										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.65500	107.99538	7.65500	107.92891				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.64000	103.64135	5.64000	103.59411				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN306U SPOT										0.00	0	
Total For IN306U										0.00	0	
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN327U SPOT										0.00	0	
Total For IN327U										0.00	0	
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN329U SPOT										0.00	0	
Total For IN329U										0.00	0	
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN334U SPOT										0.00	0	
Total For IN334U										0.00	0	
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN342U SPOT										0.00	0	
Total For IN342U										0.00	0	
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN343U SPOT										0.00	0	
Total For IN343U										0.00	0	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN345U SPOT										0.00	0	
Total For IN345U										0.00	0	
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN347U SPOT										0.00	0	
Total For IN347U										0.00	0	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN355U SPOT										0.00	0	
Total For IN355U										0.00	0	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN367U SPOT										0.00	0	
Total For IN367U										0.00	0	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IN395U										0.00	0	
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN396U SPOT										0.00	0	
Total For IN396U										0.00	0	
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN399U SPOT										0.00	0	
Total For IN399U										0.00	0	
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN403U SPOT										0.00	0	
Total For IN403U										0.00	0	
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN404U SPOT										0.00	0	
Total For IN404U										0.00	0	
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN405U SPOT										0.00	0	
Total For IN405U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IN421U SPOT										0.00	0	
Total For IN421U										0.00	0	
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN422U SPOT										0.00	0	
Total For IN422U										0.00	0	
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN425U SPOT										0.00	0	
Total For IN425U										0.00	0	
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN426U SPOT										0.00	0	
Total For IN426U										0.00	0	
ING196 On 30/06/2027 Spot Bond					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	105.79300	10.00000	105.71000				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	101.96460				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.43319				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.99432				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	90.07799				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.62222				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	101.45341				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV03 On 11/02/2021 Spot Bond					0.00000	101.24479				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			7.08500	107.51418	7.08500	107.45250				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	99.11586				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
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	105.79300	10.00000	105.71000				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	101.85603				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	101.70208				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.64499				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	101.28397				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.30030				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.31663				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	102.14387				0.00	0	
Total IPF21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IPF21									0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.63692			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	100.32452			0.00	0	
Total IPF24 SPOT									0.00	0	
Total For IPF24									0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.67301			0.00	0	
Total IPF25 SPOT									0.00	0	
Total For IPF25									0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.21880			0.00	0	
Total IPF26 SPOT									0.00	0	
Total For IPF26									0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.22155			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	101.27311			0.00	0	20,000,00
Total IPF30 SPOT									0.00	0	20,000,00
Total For IPF30									0.00	0	20,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.40527			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.17479			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.70705			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.86664	2.75000	100.84393				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			7.43000	146.56406	7.43000	146.34079				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.81925				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			7.08500	107.22368	7.08500	107.16216				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.59205				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	103.43065				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.71915				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			5.05000	5.05000	5.05000	159.27795				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	103.16897				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.90500	106.92174	7.90500	106.85418				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV042 On 18/11/2021 Spot Bond					0.00000	103.59052				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.92000	7.92000	7.92000	106.38224				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.56051				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			3.75000	162.85944	3.75000	162.65882			6,900,000,000,000.00	1,840,000,000	920,000,000	
Total IV045 SPOT									6,900,000,000,000.00	1,840,000,000	920,000,000	
Total For IV045									6,900,000,000,000.00	1,840,000,000	920,000,000	
IV046 On 21/06/2022 Spot Bond					0.00000	102.42495				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.91612				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV100U SPOT										0.00	0	
Total For IV100U										0.00	0	
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV115U SPOT										0.00	0	
Total For IV115U										0.00	0	
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV125U SPOT										0.00	0	
Total For IV125U										0.00	0	
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV142U SPOT										0.00	0	
Total For IV142U										0.00	0	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV164U SPOT										0.00	0	
Total For IV164U										0.00	0	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV166U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV166U										0.00	0	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV168U SPOT										0.00	0	
Total For IV168U										0.00	0	
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV170U SPOT										0.00	0	
Total For IV170U										0.00	0	
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV171U SPOT										0.00	0	
Total For IV171U										0.00	0	
IV19A On 31/03/2028 Spot Bond			6.13000	160.00222	6.13000	159.77495				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	5.05000				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	99.91706				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	99.77912				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	99.68279				0.00	0	
Total IVA999 SPOT										0.00	0	
Total For IVA999										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	105.79300	10.00000	105.71000				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	101.21346				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.08500	101.25745	11.08500	101.16746				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC063 On 07/08/2020 Spot Bond					0.00000	100.31510				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC063 SPOT										0.00	0	
Total For IVC063										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.40000	111.36883	6.40000	111.31133				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.28220				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.30379				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.28940				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.93140				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.05000	103.65845	6.05000	103.60809				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.71899				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2020 Spot Bond					0.00000	100.38171				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 25/07/2020 Spot Bond					0.00000	96.50081				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2020 Spot Bond					0.00000	100.47540				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.90430				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC137 On 29/08/2021 Spot Bond					0.00000	99.87592				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	98.64610				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.88351				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	101.76919				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	101.81139				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	101.26769				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	102.60520				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	102.52135				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.99198				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	100.29938				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.53414				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.21998				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.66304				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2020 Spot Bond					0.00000	101.25688				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	101.20962				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	102.04998				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	100.07403				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	100.04969				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC68U SPOT										0.00	0	
Total For IVC68U										0.00	0	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC80U SPOT										0.00	0	
Total For IVC80U										0.00	0	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC84U SPOT										0.00	0	
Total For IVC84U										0.00	0	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC85U SPOT										0.00	0	
Total For IVC85U										0.00	0	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC91U SPOT										0.00	0	
Total For IVC91U										0.00	0	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC95U SPOT										0.00	0	
Total For IVC95U										0.00	0	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC96U SPOT										0.00	0	
Total For IVC96U										0.00	0	
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC99U SPOT										0.00	0	
Total For IVC99U										0.00	0	
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF80U SPOT										0.00	0	
Total For IVF80U										0.00	0	
IVF85U On 01/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF85U SPOT										0.00	0	
Total For IVF85U										0.00	0	
IVF86U On 18/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	15,000,000,000	15,000,000,000	15,000,000,000
Total IVF86U SPOT									10,000,000,000,000.00	15,000,000,000	15,000,000,000	15,000,000,000
Total For IVF86U									10,000,000,000,000.00	15,000,000,000	15,000,000,000	15,000,000,000
IVZ001 On 18/06/2020 Spot Bond			5.10000	5.10000	5.10000	99.58257				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	99.29244				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	98.89763				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	99.19610				0.00	0	
Total IVZ004 SPOT										0.00	0	
Total For IVZ004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ005 On 30/07/2020 Spot Bond			5.15000	5.15000	5.15000	98.99433				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	98.80112				0.00	0	
Total IVZ006 SPOT										0.00	0	
Total For IVZ006										0.00	0	
IVZ007 On 20/08/2020 Spot Bond			5.15000	5.15000	5.15000	98.70480				0.00	0	
Total IVZ007 SPOT										0.00	0	
Total For IVZ007										0.00	0	
IVZ008 On 27/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		450,000,000,000,000.00		34,500,000,000	34,500,000,000	
Total IVZ008 SPOT								450,000,000,000,000.00		34,500,000,000	34,500,000,000	
Total For IVZ008								450,000,000,000,000.00		34,500,000,000	34,500,000,000	
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JAS03U SPOT										0.00	0	
Total For JAS03U										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.62123				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	101.27501				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			9.38500	101.89227	9.38500	101.81569				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP009 On 24/05/2020 Spot Bond					0.00000	99.95031				0.00	0	
Total KAP009 SPOT										0.00	0	
Total For KAP009										0.00	0	
KAP010 On 15/09/2020 Spot Bond					0.00000	101.73083				0.00	0	
Total KAP010 SPOT										0.00	0	
Total For KAP010										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.83194				0.00	0	
Total KAP012 SPOT										0.00	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 KAP012										0.00	0	
KAP01 On 24/05/2022 Spot Bond					0.00000	96.80257				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP01 On 19/07/2024 Spot Bond					0.00000	100.58145				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01 On 01/11/2024 Spot Bond					0.00000	96.91278				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01 On 29/04/2022 Spot Bond					0.00000	99.88077				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.21891				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KSB00 On 05/08/2020 Spot Bond					0.00000	100.90077				0.00	0	
Total KSB009 SPOT										0.00	0	
Total For KSB009										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.74500	126.49193	8.74500	126.40370				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	98.47530				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	91.61521				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.86500	110.94786	6.86500	110.88649				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK22 On 04/09/2020 Spot Bond					0.00000	100.85396				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK22 SPOT										0.00	0	
Total For LBK22										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	92.47819				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			6.94500	113.69033	6.94500	113.62672				0.00	0	808,716,70
Total LBK24 SPOT										0.00	0	808,716,70
Total For LBK24										0.00	0	808,716,70
LBK26 On 23/03/2021 Spot Bond					0.00000	94.67503				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	99.25844				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.43500	95.80644	11.43500	95.71963				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.88500	101.54676	10.88500	101.45859				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	92.08853				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.43095				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.28076				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	101.31204				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.33112				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK36 On 25/06/2020 Spot Bond					0.00000	101.12507				0.00	0	
Total LBK36 SPOT										0.00	0	
Total For LBK36										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.97455				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	90.06296				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			5.53500	103.31349	5.53500	103.26708				0.00	0	
Total LGL04 SPOT										0.00	0	
Total For LGL04										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	103.58179				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.43500	109.53044	6.43500	109.47359				0.00	0	2,500,000,0€
Total LGL06 SPOT										0.00	0	2,500,000,0€
Total For LGL06										0.00	0	2,500,000,0€
LGL07 On 04/10/2022 Spot Bond					0.00000	102.98230				0.00	0	20,000,0€
Total LGL07 SPOT										0.00	0	20,000,0€
Total For LGL07										0.00	0	20,000,0€
LGL08 On 28/02/2023 Spot Bond					0.00000	100.22655				0.00	8,000,000,000	2,000,000,0€
Total LGL08 SPOT										0.00	8,000,000,000	2,000,000,0€
Total For LGL08										0.00	8,000,000,000	2,000,000,0€
LGL09 On 28/08/2024 Spot Bond					0.00000	99.70002				0.00	0	128,000,0€
Total LGL09 SPOT										0.00	0	128,000,0€
Total For LGL09										0.00	0	128,000,0€
LGL10 On 08/10/2025 Spot Bond					0.00000	99.67541				0.00	0	
Total LGL10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LGL10										0.00	0	
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC15U SPOT										0.00	0	
Total For LHC15U										0.00	0	
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC16U SPOT										0.00	0	
Total For LHC16U										0.00	0	
LHC17L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC17U SPOT										0.00	0	
Total For LHC17U										0.00	0	
LHC18L On 17/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC18U SPOT										0.00	0	
Total For LHC18U										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	100.28201				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	100.24557				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.27909				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	102.15879				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.54874				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	99.93414				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	99.93262				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.03014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.03120				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.03199				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ18 On 15/06/2020 Spot Bond					0.00000	99.71636				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	100.03995				0.00	0	
Total MBF057 SPOT										0.00	0	
Total For MBF057										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	99.70535				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	99.66767				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2020 Spot Bond					0.00000	101.57716				0.00	0	
Total MBF062 SPOT										0.00	0	
Total For MBF062										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.70141				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2020 Spot Bond					0.00000	101.09770				0.00	0	
Total MBF064 SPOT										0.00	0	
Total For MBF064										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.62447				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

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 26/05/2020 Spot Bond					0.00000	99.94178				0.00	0	
Total MBP037 SPOT										0.00	0	
Total For MBP037										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.32313				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.15671				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	99.95555				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.87643				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.41548				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.41937				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	101.16964				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.18486				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	99.52248				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	99.94222				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	101.16966				0.00	0	
Total MBP048 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.18489				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	99.95747				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.59427				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MIL03 On 28/08/2023 Spot Bond					0.00000	120.03055				0.00	0	
Total MIL03 SPOT										0.00	0	
Total For MIL03										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			6.43500	104.69803	6.43500	104.64398				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 01/06/2020 Spot Bond					0.00000	99.85274				0.00	0	
Total MMIG03 SPOT										0.00	0	
Total For MMIG03										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			10.21500	10.21500	10.21500	107.38003				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.48500	111.95275	6.48500	111.89388				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	99.87515				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	98.33510				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	99.26768				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.28500	109.23038	8.28500	109.15772				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MQB00 On 28/08/2023 Spot Bond					0.00000	120.16062				0.00	0	
Total MQB003 SPOT										0.00	0	
Total For MQB003										0.00	0	
MTN06 On 13/07/2020 Spot Bond					0.00000	101.05884				0.00	0	250,000,00
Total MTN06 SPOT										0.00	0	250,000,00
Total For MTN06										0.00	0	250,000,00
MTN07 On 13/07/2022 Spot Bond					0.00000	102.31580				0.00	0	140,000,00
Total MTN07 SPOT										0.00	0	140,000,00
Total For MTN07										0.00	0	140,000,00
MTN08 On 11/10/2020 Spot Bond					0.00000	101.19117				0.00	0	
Total MTN08 SPOT										0.00	0	
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.85022				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	100.79726				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	101.80073				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	102.47567				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.95083				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.21289				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.21877				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN16 On 30/05/2022 Spot Bond					0.00000	98.86282				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	97.97666				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.13093				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.75900				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.55597				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTNC2 On 07/09/2020 Spot Bond					0.00000	101.61757				0.00	0	
Total MTNC21 SPOT										0.00	0	
Total For MTNC21										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.23810				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	99.99983				0.00	0	
Total MWAR02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	99.99988				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	99.99988				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	
Total N4A211 SPOT										0.00	0	
Total For N4A211										0.00	0	
N6C26 On 21/09/2020 Spot Bond					0.00000	101.38210				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	101.41658				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	101.42401				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.71511				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	102.80855				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.29209				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.54401				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.75802				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.95470				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.37500	104.40013	6.37500	104.34673				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM02 On 29/06/2020 Spot Bond			5.18500	104.27904	5.18500	104.23483				0.00	0	
Total NAM02 SPOT										0.00	0	
Total For NAM02										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.48500	113.27725	6.48500	113.21767				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.18500	109.41318	9.18500	109.33222				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	99.85159				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.56762				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.39809				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.41420				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.42262				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			5.60000	101.56854	5.60000	105.97826				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.78500	104.52449	5.78500	104.47591				0.00	0	400,000,00
Total NBK12A SPOT										0.00	0	400,000,00
Total For NBK12A										0.00	0	400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.68294	9.38000	101.60698			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13/ On 19/03/2024 Spot Bond			6.28500	113.28828	6.28500	113.23114			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14/ On 25/06/2021 Spot Bond			5.10000	108.21742	5.10000	108.17277			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15/ On 11/02/2022 Spot Bond			5.35000	108.06127	5.35000	108.01425			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16/ On 12/02/2025 Spot Bond			7.58500	109.89195	7.58500	109.82454			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17/ On 22/04/2026 Spot Bond			7.78500	110.98463	7.78500	110.91518			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			5.63500	104.51705	5.63500	104.46872			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			5.88000	111.69432	5.88000	111.64128			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.78500	117.16774	7.78500	117.09441			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK20/ On 25/06/2021 Spot Bond					0.00000	101.56464			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21/ On 21/07/2027 Spot Bond			8.71500	113.66605	8.71500	113.58617			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.86500	109.75081	5.86500	109.69911			0.00	0	
Total NBK22A SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.47500	109.70587	8.47500	109.63166				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.45500	113.72349	8.45500	113.64675				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.21422				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			6.18500	6.18500	6.18500	113.88000				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.25754				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	19.14398	100.00000	19.01784				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	101.80173				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.76500	111.33599	8.76500	111.25816				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.82500	115.11367	5.82500	115.05920				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28 On 19/11/2020 Spot Bond					0.00000	100.35337				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29 On 31/07/2026 Spot Bond			8.58500	112.33402	8.58500	112.25623				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.82000	115.02718	5.82000	114.97281				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	100.36316				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31I On 09/11/2023 Spot Bond			6.13500	110.46603	6.13500	110.41163				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.46020				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	100.69045				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	100.22774				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	101.94463				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.57447				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.98000	9.98000	9.98000	65.58392				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.01443				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.74962				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	100.70165				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK44I On 15/02/2021 Spot Bond					0.00000	100.30827				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.38613				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.25261				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	100.43593				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.29960				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	98.80735				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	99.02139				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.15619				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	98.84439				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	99.67854				0.00	0	1,000,000,00
Total NBK53B SPOT										0.00	0	1,000,000,00
Total For NBK53B										0.00	0	1,000,000,00
NBK54I On 21/02/2029 Spot Bond					0.00000	100.01562				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.31345				0.00	0	
Total NBKB55 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBKB55									0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.32025			0.00	0	
Total NBKB56 SPOT									0.00	0	
Total For NBKB56									0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.47466			0.00	0	
Total NBKB57 SPOT									0.00	0	
Total For NBKB57									0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.55617			0.00	0	
Total NBKB58 SPOT									0.00	0	
Total For NBKB58									0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	98.64846			0.00	0	500,000,00
Total NBKB59 SPOT									0.00	0	500,000,00
Total For NBKB59									0.00	0	500,000,00
NBKB6 On 24/02/2025 Spot Bond					0.00000	99.18218			0.00	0	
Total NBKB60 SPOT									0.00	0	
Total For NBKB60									0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	98.83129			0.00	0	
Total NBKB61 SPOT									0.00	0	
Total For NBKB61									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.40701			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			9.15000	106.66252	9.15000	106.58476			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.39844			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.18500	105.98085	9.18500	105.90329			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.40701				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.42061				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.43775				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.39190				0.00	0	
Total NCLN94 SPOT										0.00	0	
Total For NCLN94										0.00	0	
NDAL0 On 18/02/2021 Spot Bond					0.00000	100.07427				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NED07U										0.00	0	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED08U SPOT										0.00	0	
Total For NED08U										0.00	0	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED09U SPOT										0.00	0	
Total For NED09U										0.00	0	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED10U SPOT										0.00	0	
Total For NED10U										0.00	0	
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED11U SPOT										0.00	0	
Total For NED11U										0.00	0	
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED12U SPOT										0.00	0	
Total For NED12U										0.00	0	
NED19 On 01/07/2020 Spot Bond					0.00000	101.66992				0.00	0	
Total NED19 SPOT										0.00	0	
Total For NED19										0.00	0	
NED20 On 01/07/2020 Spot Bond			5.38500	105.07144	5.38500	105.02520				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	103.14095				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.21504				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.86856				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.94320				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.88428				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	99.91424				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	100.45010				0.00	0	145,000,00
Total NGL04 SPOT										0.00	0	145,000,00
Total For NGL04										0.00	0	145,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	97.93341				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	103.14973				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.10351				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	107.77485				0.00	440,000,000	220,000,00
Total NGLT1A SPOT										0.00	440,000,000	220,000,00
Total For NGLT1A										0.00	440,000,000	220,000,00
NGLT1 On 20/10/2023 Spot Bond					0.00000	98.36686				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	97.44623				0.00	6,000,000,000	3,000,000,00
Total NGT103 SPOT										0.00	6,000,000,000	3,000,000,00
Total For NGT103										0.00	6,000,000,000	3,000,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	97.26421				0.00	360,000,000	180,000,00
Total NGT104 SPOT										0.00	360,000,000	180,000,00
Total For NGT104										0.00	360,000,000	180,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	96.08022				0.00	340,000,000	170,000,00
Total NGT105 SPOT										0.00	340,000,000	170,000,00
Total For NGT105										0.00	340,000,000	170,000,00
NHM00 On 25/11/2020 Spot Bond			10.00000	105.79300	10.00000	105.71000				0.00	0	
Total NHM001/JIBAR SPOT										0.00	0	
Total For NHM001/JIBAR										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM00 On 12/05/2021 Spot Bond			13.50000	100.46256	13.50000	100.35562				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.16181				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.85689				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.58623				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2020 Spot Bond					0.00000	99.94667				0.00	0	
Total NHM010 SPOT										0.00	0	
Total For NHM010										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	99.93589				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	102.07359				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 09/09/2020 Spot Bond					0.00000	101.87615				0.00	0	
Total NHM013 SPOT										0.00	0	
Total For NHM013										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.03562				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.98770				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.29608				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.19534				0.00	0	
Total NHM017 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM017										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.50500	5.50500	5.50500	193.99318				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.84000	4.84000	4.84000	174.52570				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.50500	4.50500	4.50500	133.33121				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.09000	5.09000	5.09000	91.77799				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			5.55000	5.55000	5.55000	94.39059				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.61000	4.61000	4.61000	132.72234				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			5.00000	5.00000	5.00000	130.48860				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.98000	4.98000	4.98000	172.85157				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			5.69000	164.86783	5.69000	164.63940				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.51500	94.95817	5.51500	94.82772				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NMP20 On 24/07/2020 Spot Bond			4.93000	103.83353	4.93000	103.79181				0.00	0	
Total NMP20N SPOT										0.00	0	
Total For NMP20N										0.00	0	
NN010 On 01/10/2020 Spot Bond					0.00000	101.05150				0.00	0	2,000,000,00
Total NN010 SPOT										0.00	0	2,000,000,00
Total For NN010										0.00	0	2,000,000,00
NN011 On 23/06/2021 Spot Bond					0.00000	101.20061				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	101.02690				0.00	0	
Total NN013 SPOT										0.00	0	
Total For NN013										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.61313				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN015 On 20/09/2020 Spot Bond					0.00000	101.21186				0.00	0	
Total NN015 SPOT										0.00	0	
Total For NN015										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	99.93967				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	95.81475				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	120.25056				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	98.58133				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	98.68984				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN028U SPOT										0.00	0	
Total For NN028U										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.95065				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	97.31150				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.40514				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	93.60719				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	97.72977				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.99982				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.94360				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	101.62905				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.20949				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	101.49336				0.00	0	
Total NN048 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	102.72653				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.73034				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.78845				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN08 On 28/05/2020 Spot Bond					0.00000	100.63395				0.00	0	
Total NN08 SPOT										0.00	0	
Total For NN08										0.00	0	
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN09U SPOT										0.00	0	
Total For NN09U										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	109.54872				0.00	0	
Total NNF010 SPOT										0.00	0	
Total For NNF010										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	79.17426				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	79.17426				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	111.67286				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	104.09648				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF07 On 20/09/2020 Spot Bond					0.00000	118.83782				0.00	0	
Total NNF07 SPOT										0.00	0	
Total For NNF07										0.00	0	
NNF08 On 22/09/2020 Spot Bond					0.00000	118.68867				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NNF09 On 03/06/2020 Spot Bond					0.00000	88.68131				0.00	0	
Total NNF09 SPOT										0.00	0	
Total For NNF09										0.00	0	
NQ1A1 On 22/05/2020 Spot Bond			6.56500	6.56500	6.56500	100.00000				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	99.99991				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	99.99998				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	99.99989				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2020 Spot Bond			5.76000	5.76000	5.76000	100.00000				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.00000				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	99.99998				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	99.99990				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2020 Spot Bond			5.96000	5.96000	5.96000	100.00000				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	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
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.53500	113.48183	6.53500	113.42236				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			3.95000	187.07713	3.95000	186.84395				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.35500	116.54471	9.35500	116.45741			13,370,876,980,000.00	1,429,276,000	1,215,379,400	
Total NRA028 SPOT									13,370,876,980,000.00	1,429,276,000	1,215,379,400	
Total For NRA028									13,370,876,980,000.00	1,429,276,000	1,215,379,400	
NRA02 On 30/11/2028 Spot Bond			100.00000	12.17611	100.00000	12.09545			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	100.62242			0.00	0		
Total NTC19 SPOT									0.00	0		
Total For NTC19									0.00	0		
NTC20 On 27/07/2020 Spot Bond					0.00000	100.51535			0.00	0		
Total NTC20 SPOT									0.00	0		
Total For NTC20									0.00	0		
NTC21 On 24/03/2022 Spot Bond					0.00000	102.18280			0.00	0		
Total NTC21 SPOT									0.00	0		
Total For NTC21									0.00	0		
NTC22 On 15/02/2021 Spot Bond					0.00000	100.44409			0.00	0		
Total NTC22 SPOT									0.00	0		
Total For NTC22									0.00	0		
NTC23 On 15/02/2023 Spot Bond					0.00000	100.79530			0.00	0		
Total NTC23 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	101.50601				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.90877				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.79248				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.63165				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.64513				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	101.49440				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	99.44787				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.18500	108.86883	6.18500	108.81478				0.00	0	1,500,000,00
Total OML06 SPOT										0.00	0	1,500,000,00
Total For OML06										0.00	0	1,500,000,00
OML07 On 19/03/2025 Spot Bond			9.65500	106.88063	9.65500	106.79851				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	102.12980				0.00	0	
Total OML08 SPOT										0.00	0	
Total For OML08										0.00	0	
OML09 On 14/09/2022 Spot Bond			6.48500	111.42274	6.48500	111.36478				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 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			9.20500	111.03552	9.20500	110.95410				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	98.59632				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
PBAJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAJ1U SPOT										0.00	0	
Total For PBAJ1U										0.00	0	
PBAV1 On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAV1U SPOT										0.00	0	
Total For PBAV1U										0.00	0	
PBBJ1 On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBBJ1U SPOT										0.00	0	
Total For PBBJ1U										0.00	0	
PBDJ1 On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBDJ1U SPOT										0.00	0	
Total For PBDJ1U										0.00	0	
PBGJ1 On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBGJ1U SPOT										0.00	0	
Total For PBGJ1U										0.00	0	
PBJC1 On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJC1U SPOT										0.00	0	
Total For PBJC1U										0.00	0	
PBJJ1 On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJJ1U SPOT										0.00	0	
Total For PBJJ1U										0.00	0	
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKJ1U SPOT										0.00	0	
Total For PBKJ1U										0.00	0	
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKS1U SPOT										0.00	0	
Total For PBKS1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PBKX11 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKX1U SPOT										0.00	0	
Total For PBKX1U										0.00	0	
PBLS11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLS1U SPOT										0.00	0	
Total For PBLS1U										0.00	0	
PBLT11 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	
PBUJ11 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	
PBVJ11 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	101.73025				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.76009				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	105.79300	10.00000	105.71000				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	101.72651				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	99.90181				0.00	0	
Total PMM51 SPOT										0.00	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 PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	101.02694				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.28478				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	99.90504				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.03012				0.00	0	
Total PRE2A2 SPOT										0.00	0	
Total For PRE2A2										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.03196				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.03564				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.03616				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.03669				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.21000	121.45018	7.40500	120.27304			298,318,907,161,000.00	2,676,604,564,100	1,580,377,855,30	
Total R186 SPOT									18,318,907,161,000.00	676,604,564,100	580,377,855,30	
Total For R186									18,318,907,161,000.00	676,604,564,100	580,377,855,30	
R197 On 07/12/2023 Spot Bond			2.75000	312.02384	2.75000	311.66513			206,450,750,000.00	75,073,000	114,037,186,50	
Total R197 SPOT									206,450,750,000.00	75,073,000	114,037,186,50	
Total For R197									206,450,750,000.00	75,073,000	114,037,186,50	
R202 On 07/12/2033 Spot Bond			4.50500	215.12639	4.50500	214.84871			4,498,492,978,000.00	998,555,600	158,918,106,80	
Total R202 SPOT									4,498,492,978,000.00	998,555,600	158,918,106,80	
Total For R202									4,498,492,978,000.00	998,555,600	158,918,106,80	
R2023 On 28/02/2023 Spot Bond			4.83000	109.28431	4.88500	109.09441			153,693,317,608,000.00	445,899,237,600	1,192,630,545,10	

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 R2023 SPOT									3,693,317,608,000.00	445,899,237,600	192,630,545,100
Total For R2023									3,693,317,608,000.00	445,899,237,600	192,630,545,100
R2030 On 31/01/2030 Spot Bond			9.18500	95.01200	9.18500	94.94169			508,299,136,725,500.00	1,144,071,762,300	1,623,991,147,600
Total R2030 SPOT									18,299,136,725,500.00	144,071,762,300	523,991,147,600
Total For R2030									18,299,136,725,500.00	144,071,762,300	523,991,147,600
R2032 On 31/03/2032 Spot Bond			10.11500	88.50715	10.11500	88.43560			224,355,038,750,000.00	1,109,674,250,000	736,880,514,800
Total R2032 SPOT									14,355,038,750,000.00	109,674,250,000	736,880,514,800
Total For R2032									14,355,038,750,000.00	109,674,250,000	736,880,514,800
R2035 On 28/02/2035 Spot Bond			10.84500	87.71224	10.84500	87.63717			925,104,420,347,000.00	1,284,011,472,600	1,049,977,241,700
Total R2035 SPOT									15,104,420,347,000.00	284,011,472,600	1,049,977,241,700
Total For R2035									15,104,420,347,000.00	284,011,472,600	1,049,977,241,700
R2037 On 31/01/2037 Spot Bond			11.14500	82.81192	11.14500	82.73794			402,281,106,345,500.00	395,000,547,900	1,014,274,227,100
Total R2037 SPOT									12,281,106,345,500.00	395,000,547,900	1,014,274,227,100
Total For R2037									12,281,106,345,500.00	395,000,547,900	1,014,274,227,100
R2040 On 31/01/2040 Spot Bond			11.42500	83.97146	11.42500	83.89459			775,660,947,352,500.00	155,418,901,300	544,450,340,100
Total R2040 SPOT									15,660,947,352,500.00	155,418,901,300	544,450,340,100
Total For R2040									15,660,947,352,500.00	155,418,901,300	544,450,340,100
R2044 On 31/01/2044 Spot Bond			11.47500	80.67886	11.47500	80.60470			201,116,000,017,500.00	278,964,357,300	1,215,044,410,700
Total R2044 SPOT									11,116,000,017,500.00	278,964,357,300	215,044,410,700
Total For R2044									11,116,000,017,500.00	278,964,357,300	215,044,410,700
R2048 On 28/02/2048 Spot Bond			11.45500	79.48453	11.45500	79.41278			888,795,881,414,000.00	601,378,950,800	1,562,957,097,100
Total R2048 SPOT									18,795,881,414,000.00	601,378,950,800	1,562,957,097,100
Total For R2048									18,795,881,414,000.00	601,378,950,800	1,562,957,097,100
R208 On 31/03/2021 Spot Bond			3.47000	103.73145	3.47500	103.69791			149,699,143,205,000.00	331,325,401,500	532,765,401,500
Total R208 SPOT									19,699,143,205,000.00	331,325,401,500	532,765,401,500
Total For R208									19,699,143,205,000.00	331,325,401,500	532,765,401,500
R209 On 31/03/2036 Spot Bond			10.62000	67.75496	10.88500	66.21941			737,345,151,898,000.00	1,105,211,407,900	973,734,689,400
Total R209 SPOT									17,345,151,898,000.00	105,211,407,900	973,734,689,400
Total For R209									17,345,151,898,000.00	105,211,407,900	973,734,689,400
R210 On 31/03/2028 Spot Bond			4.13000	183.53784	4.13000	183.30643			22,787,500,498,000.00	5,517,554,600	55,006,577,300
Total R210 SPOT									12,787,500,498,000.00	5,517,554,600	55,006,577,300
Total For R210									12,787,500,498,000.00	5,517,554,600	55,006,577,300
R212 On 31/01/2022 Spot Bond			2.30500	166.71465	2.30000	166.54241			34,785,778,420,000.00	15,091,444,000	38,621,512,000
Total R212 SPOT									14,785,778,420,000.00	15,091,444,000	38,621,512,000
Total For R212									14,785,778,420,000.00	15,091,444,000	38,621,512,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213 On 28/02/2031 Spot Bond			9.46500	85.20630	9.68500	83.85342			836,013,008,667,000.00	88,326,783,800	533,873,771,200
Total R213 SPOT									16,013,008,667,000.00	88,326,783,800	533,873,771,200
Total For R213									16,013,008,667,000.00	88,326,783,800	533,873,771,200
R214 On 28/02/2041 Spot Bond			11.27500	63.49793	11.27500	63.44148			460,203,555,800,000.00	1,105,117,832,000	826,889,345,700
Total R214 SPOT									10,203,555,800,000.00	105,117,832,000	326,889,345,700
Total For R214									10,203,555,800,000.00	105,117,832,000	326,889,345,700
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC001U SPOT									0.00	0	0
Total For RC001U									0.00	0	0
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC002U SPOT									0.00	0	0
Total For RC002U									0.00	0	0
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC003U SPOT									0.00	0	0
Total For RC003U									0.00	0	0
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC004U SPOT									0.00	0	0
Total For RC004U									0.00	0	0
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC005U SPOT									0.00	0	0
Total For RC005U									0.00	0	0
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC006U SPOT									0.00	0	0
Total For RC006U									0.00	0	0
RC007 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC007U SPOT									0.00	0	0
Total For RC007U									0.00	0	0
RC008 On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC008U SPOT									0.00	0	0
Total For RC008U									0.00	0	0
RC009 On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC009U SPOT									0.00	0	0
Total For RC009U									0.00	0	0
RC010 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC010U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RC010U										0.00	0	
RC011L 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	
RC017L On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC017U SPOT										0.00	0	
Total For RC017U										0.00	0	
RC018L 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	
RC019L 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	
RC020L 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	
RC021L 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	
RC022L On 21/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000.00		3,000,000,000	3,000,000,000
Total RC022U SPOT									10,000,000,000,000.00		3,000,000,000	3,000,000,000
Total For RC022U									10,000,000,000,000.00		3,000,000,000	3,000,000,000
RDF02L 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	
RDF06L 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	
RDF07L 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	
RDF08L 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	
RDF09L On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDF09U SPOT										0.00	0	
Total For RDF09U										0.00	0	
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF10U SPOT										0.00	0	
Total For RDF10U										0.00	0	
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF11U SPOT										0.00	0	
Total For RDF11U										0.00	0	
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF12U SPOT										0.00	0	
Total For RDF12U										0.00	0	
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF13U SPOT										0.00	0	
Total For RDF13U										0.00	0	
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF14U SPOT										0.00	0	
Total For RDF14U										0.00	0	
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF15U SPOT										0.00	0	
Total For RDF15U										0.00	0	
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF16U SPOT										0.00	0	
Total For RDF16U										0.00	0	
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF17U SPOT										0.00	0	
Total For RDF17U										0.00	0	
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF18U SPOT										0.00	0	
Total For RDF18U										0.00	0	
RDF19 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	
RDF26 On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF26U SPOT										0.00	0	
Total For RDF26U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDF27U 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	102.13509				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.92230				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.97715				0.00	0	20,000,00
Total RDFB11 SPOT										0.00	0	20,000,00
Total For RDFB11										0.00	0	20,000,00
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.74194				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.65508				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.44749				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	102.13286				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.47147				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.28085				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.41030				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.08038				0.00	0	
Total RDFB19 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.27583				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.31663				0.00	1,020,000,000	510,000,000
Total RDFB21 SPOT										0.00	1,020,000,000	510,000,000
Total For RDFB21										0.00	1,020,000,000	510,000,000
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.19153				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.08440				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.18665				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.10179				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC4 On 04/06/2020 Spot Bond					0.00000	101.71752				0.00	0	
Total RDFC48 SPOT										0.00	0	
Total For RDFC48										0.00	0	
RDFC4 On 29/07/2020 Spot Bond					0.00000	100.39288				0.00	0	
Total RDFC49 SPOT										0.00	0	
Total For RDFC49										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.07256				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	
REB18 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total REB18U SPOT										0.00	0	
Total For REB18U										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.27377				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED20 On 05/07/2020 Spot Bond					0.00000	101.67138				0.00	0	
Total RED205 SPOT										0.00	0	
Total For RED205										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	102.13911				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	102.53768				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	104.98041				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	106.08857				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.09437				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.22140				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RED80 On 06/04/2021 Spot Bond					0.00000	101.54721				0.00	0	
Total RED801 SPOT										0.00	0	
Total For RED801										0.00	0	
RED90 On 28/07/2022 Spot Bond					0.00000	103.66608				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	100.28323				0.00	2,000,000,000	1,000,000,000
Total RES35 SPOT										0.00	2,000,000,000	1,000,000,000
Total For RES35										0.00	2,000,000,000	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
RES38 On 01/08/2020 Spot Bond					0.00000	100.33067				0.00	0	
Total RES38 SPOT										0.00	0	
Total For RES38										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.93503				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	97.87543				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES42U SPOT										0.00	0	
Total For RES42U										0.00	0	
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES44U SPOT										0.00	0	
Total For RES44U										0.00	0	
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES46U SPOT										0.00	0	
Total For RES46U										0.00	0	
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES47U SPOT										0.00	0	
Total For RES47U										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.67500	104.66154	5.67500	104.61355			1,702,500,000,000.00	300,000,000	150,000,000	
Total RW21 SPOT									1,702,500,000,000.00	300,000,000	150,000,000	
Total For RW21									1,702,500,000,000.00	300,000,000	150,000,000	
RW23 On 10/12/2023 Spot Bond			6.53500	113.61000	6.53500	113.55014			0.00	0	179,077,900	
Total RW23 SPOT									0.00	0	179,077,900	
Total For RW23									0.00	0	179,077,900	
RW28 On 10/12/2028 Spot Bond			11.55500	97.66791	11.55500	97.57802			0.00	0		
Total RW28 SPOT									0.00	0		
Total For RW28									0.00	0		
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.79300	10.00000	105.71000			0.00	0		
Total SBK12/R157 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBK12/R157										0.00	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	100.63306				0.00	0	
Total SBK18 SPOT										0.00	0	
Total For SBK18										0.00	0	
SBK22 On 28/05/2020 Spot Bond					0.00000	99.89954				0.00	0	
Total SBK22 SPOT										0.00	0	
Total For SBK22										0.00	0	
SBK23 On 28/05/2022 Spot Bond			6.15500	109.97191	6.15500	109.91698				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	100.94705				0.00	0	
Total SBK24 SPOT										0.00	0	
Total For SBK24										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.04740				0.00	0	1,300,000,00
Total SBK25 SPOT										0.00	0	1,300,000,00
Total For SBK25										0.00	0	1,300,000,00
SBK26 On 25/04/2021 Spot Bond			5.95500	106.53581	5.95500	106.48457				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.39300				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.82173				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			5.03500	109.61429	5.03500	109.56962				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.36500	113.05677	7.36500	112.99013				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.88176				0.00	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 SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.29000	115.24350	6.29000	115.18469				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.52000	103.23582	7.52000	103.17303				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.95000	114.16163	7.95000	114.08870			113,325,660,000,000.00	14,254,800,000	7,127,400,000	
Total SBS31 SPOT									13,325,660,000,000.00	14,254,800,000	7,127,400,000	
Total For SBS31									13,325,660,000,000.00	14,254,800,000	7,127,400,000	
SBS34 On 19/09/2024 Spot Bond			6.45000	115.38767	6.45000	115.32797				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.69500	112.39012	6.69500	112.32914				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.10500	106.93408	9.10500	106.85563				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			5.05500	105.18795	5.05500	105.14516				0.00	0	666,270,800
Total SBS4 SPOT										0.00	0	666,270,800
Total For SBS4										0.00	0	666,270,800
SBS40 On 12/11/2020 Spot Bond					0.00000	100.51855				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.77000	109.89262	5.77000	109.84167				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.06000	116.37127	7.06000	116.30547				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.06000	115.63357	8.06000	115.55911				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS45 On 15/02/2021 Spot Bond					0.00000	100.55030				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.82000	114.91864	5.82000	114.86431				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.25298				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.55209				0.00	0	2,500,000,00
Total SBS49 SPOT										0.00	0	2,500,000,00
Total For SBS49										0.00	0	2,500,000,00
SBS50 On 31/01/2022 Spot Bond			5.44500	109.34267	5.44500	109.29427				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.02000	6.02000	6.02000	115.25827				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	99.79024				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.03273				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS54 On 12/06/2020 Spot Bond					0.00000	101.67491				0.00	0	
Total SBS54 SPOT										0.00	0	
Total For SBS54										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	102.10872				0.00	0	900,000,00
Total SBS55 SPOT										0.00	0	900,000,00
Total For SBS55										0.00	0	900,000,00
SBS56 On 12/06/2022 Spot Bond			5.62500	110.38093	5.62500	110.33075				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.05997				0.00	0	
Total SBS57 SPOT										0.00	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 SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.16029				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS59 On 09/10/2020 Spot Bond					0.00000	101.10938				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.46729				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	99.73287				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.26920				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	98.67735				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	98.54948				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.48892				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	99.88510				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	98.71982				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.90017				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS111 On 07/12/2023 Spot Bond			3.88000	301.13198	3.88000	300.75839				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	191.46934				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.55833				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	101.59861				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	97.43280				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	99.57540				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	98.04452				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.98500	110.24193	6.98500	115.36573				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.72557				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	94.06819				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	101.30713				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.31586				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SGI006 On 11/07/2022 Spot Bond					0.00000	99.21175				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	105.79300	10.00000	105.71000				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	100.97870				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.14307				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.12447				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.13877				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.44812				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.14776				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.14808				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.14909				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.13975				0.00	0	
Total SLRB5 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.16499				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.15613				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.16033				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.09553				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.83327				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.81500	114.13680	6.81500	114.07412				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	101.52552				0.00	0	40,000,00
Total SNT04 SPOT										0.00	0	40,000,00
Total For SNT04										0.00	0	40,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	91.41621				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.30512				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2020 Spot Bond					0.00000	100.10133				0.00	0	
Total SPDA11 SPOT										0.00	0	
Total For SPDA11										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.90298				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.01502				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.01686				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.31418				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.62772				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	101.68258				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.58098				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.71220				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.77950				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	100.42771				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
SS055L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS055U SPOT										0.00	0	
Total For SS055U										0.00	0	
SS056L On 13/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS056U SPOT										0.00	0	
Total For SS056U										0.00	0	
SS057L On 22/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS057U SPOT										0.00	0	
Total For SS057U										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.16565				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.55000	101.98739	5.55000	101.94164				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.55000	101.98739	5.55000	101.94164				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			5.16500	5.16500	5.16500	129.55657				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.90500	112.27063	8.90500	112.19048				0.00	0	
Total SSN017 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			11.55500	73.96483	11.55500	73.89749				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.85434				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 02/06/2020 Spot Bond					0.00000	101.95493				0.00	0	30,000,00
Total SSN034 SPOT										0.00	0	30,000,00
Total For SSN034										0.00	0	30,000,00
SSN03 On 17/11/2020 Spot Bond					0.00000	100.08275				0.00	0	70,000,00
Total SSN035 SPOT										0.00	0	70,000,00
Total For SSN035										0.00	0	70,000,00
SSN03 On 01/06/2021 Spot Bond					0.00000	99.81770				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.04402				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.94531				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.28500	111.66583	6.28500	111.60920				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.35000	97.05432	5.35000	96.92226				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.64788				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.45047				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.97766				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	301.70446				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/09/2020 Spot Bond					0.00000	101.17028				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN05 On 26/10/2020 Spot Bond					0.00000	100.48412				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.45967				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.34399				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.98710				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			5.35000	5.35000	5.35000	168.51487				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06 On 31/01/2025 Spot Bond			4.55000	4.55000	4.55000	133.06987				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.55000	5.55000	5.55000	94.39059				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/03/2029 Spot Bond			5.09000	5.09000	5.09000	91.77799				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.31000	5.31000	5.31000	168.97764				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN066 SPOT										0.00	0	
Total For SSN066										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.90060				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.90238				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	99.90669				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.66240				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.63686				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	101.60088				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.95872				0.00	0	
Total SSN078 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	78.54600				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 16/08/2020 Spot Bond					0.00000	103.16307				0.00	0	
Total SSN080 SPOT										0.00	0	
Total For SSN080										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	99.91527				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.81730				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.33371				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.38000	5.38000	5.38000	196.45901				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	99.94515				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.39462				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.38642				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	101.52102				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	101.15485				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.30469				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			100.00000	8.21315	100.00000	100.00000				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.42500	103.76892	8.42500	103.69875				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T13A11 On 21/08/2020 Spot Bond					0.00000	100.32921				0.00	0	
Total T13A11 SPOT										0.00	0	
Total For T13A11										0.00	0	
T13A12 On 21/08/2020 Spot Bond			5.43000	103.85537	5.43000	103.80965				0.00	0	
Total T13A12 SPOT										0.00	0	
Total For T13A12										0.00	0	
T13A15 On 21/08/2020 Spot Bond					0.00000	100.01713				0.00	0	
Total T13A15 SPOT										0.00	0	
Total For T13A15										0.00	0	
T13A16 On 21/08/2020 Spot Bond			5.53000	103.77146	5.53000	103.72493				0.00	0	
Total T13A16 SPOT										0.00	0	
Total For T13A16										0.00	0	
T13A19 On 21/08/2020 Spot Bond					0.00000	100.01619				0.00	0	
Total T13A19 SPOT										0.00	0	
Total For T13A19										0.00	0	
T13A20 On 21/08/2020 Spot Bond			5.48000	103.50252	5.48000	103.45653				0.00	0	
Total T13A20 SPOT										0.00	0	
Total For T13A20										0.00	0	
T13A21 On 21/08/2020 Spot Bond					0.00000	100.06117				0.00	0	
Total T13A21 SPOT										0.00	0	
Total For T13A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T14A11 On 21/11/2021 Spot Bond					0.00000	100.01581				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	100.92000	8.55000	100.85114				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	99.79830				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.01355				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2020 Spot Bond					0.00000	100.01361				0.00	0	
Total T16OM1 SPOT										0.00	0	
Total For T16OM1										0.00	0	
TFS13€ On 06/07/2020 Spot Bond					0.00000	101.17251				0.00	0	
Total TFS136 SPOT										0.00	0	
Total For TFS136										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.51111				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.92313				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	100.96995				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.61386				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.38566				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	99.85627				0.00	0	
Total TFS151 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS151										0.00	0	
TFS151 On 06/07/2021 Spot Bond					0.00000	101.12014				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.27010				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	101.22567				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.93689				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.07363				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	101.25289				0.00	500,000,000	500,000,000
Total TFS158 SPOT										0.00	500,000,000	500,000,000
Total For TFS158										0.00	500,000,000	500,000,000
TFS159 On 20/03/2024 Spot Bond					0.00000	99.15344				0.00	0	28,000,000
Total TFS159 SPOT										0.00	0	28,000,000
Total For TFS159										0.00	0	28,000,000
TFS160 On 27/05/2022 Spot Bond					0.00000	99.92984				0.00	0	
Total TFS160 SPOT										0.00	0	
Total For TFS160										0.00	0	
TFS161 On 27/05/2024 Spot Bond					0.00000	99.92779				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 22/10/2022 Spot Bond					0.00000	100.45039				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2024 Spot Bond					0.00000	100.50970				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH13A On 21/08/2020 Spot Bond					0.00000	100.05277				0.00	0	
Total TH13A3 SPOT										0.00	0	
Total For TH13A3										0.00	0	
TH13A On 21/08/2020 Spot Bond			5.85000	103.20439	5.85000	103.15549				0.00	0	
Total TH13A4 SPOT										0.00	0	
Total For TH13A4										0.00	0	
TH13A On 21/08/2020 Spot Bond					0.00000	100.29924				0.00	0	
Total TH13A7 SPOT										0.00	0	
Total For TH13A7										0.00	0	
TH13A On 21/08/2020 Spot Bond			4.66500	103.64924	4.66500	103.60996				0.00	0	
Total TH13A8 SPOT										0.00	0	
Total For TH13A8										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	100.01712				0.00	0	
Total TH13B1 SPOT										0.00	0	
Total For TH13B1										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	100.01715				0.00	0	
Total TH13B2 SPOT										0.00	0	
Total For TH13B2										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	100.01792				0.00	0	
Total TH13B3 SPOT										0.00	0	
Total For TH13B3										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	100.01806				0.00	0	
Total TH13B4 SPOT										0.00	0	
Total For TH13B4										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	100.01704				0.00	0	
Total TH13B5 SPOT										0.00	0	
Total For TH13B5										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	100.01898				0.00	0	
Total TH13C1 SPOT										0.00	0	
Total For TH13C1										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	100.01919				0.00	0	
Total TH13C2 SPOT										0.00	0	
Total For TH13C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH13C: On 21/08/2020 Spot Bond					0.00000	100.01925				0.00	0	
Total TH13C3 SPOT										0.00	0	
Total For TH13C3										0.00	0	
TH13C: On 21/08/2020 Spot Bond					0.00000	100.01978				0.00	0	
Total TH13C4 SPOT										0.00	0	
Total For TH13C4										0.00	0	
TH13C: On 21/08/2020 Spot Bond					0.00000	100.02044				0.00	0	
Total TH13C5 SPOT										0.00	0	
Total For TH13C5										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	100.02769				0.00	0	
Total TH13D1 SPOT										0.00	0	
Total For TH13D1										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	100.02769				0.00	0	
Total TH13D2 SPOT										0.00	0	
Total For TH13D2										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	100.02847				0.00	0	
Total TH13D3 SPOT										0.00	0	
Total For TH13D3										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	100.02808				0.00	0	
Total TH13D4 SPOT										0.00	0	
Total For TH13D4										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	100.02821				0.00	0	
Total TH13D5 SPOT										0.00	0	
Total For TH13D5										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	100.01617				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A: On 21/11/2021 Spot Bond			5.28000	106.92211	5.28000	106.87670				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	100.96636				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			5.44000	105.62145	5.44000	105.57524				0.00	0	
Total TH14A8 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.01774				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.30288				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.01666				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.73078				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.87480				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.01821				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.02662				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.83155				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.42495				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	100.02989				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	99.99937				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	100.02605				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	100.13410				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	99.86012				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	100.01464				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.01497				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.01618				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.48004				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.59689				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.01741				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.71029				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.01678				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.69983				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond					0.00000	100.58196				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.02233				0.00	52,000,000	26,000,000
Total TH15D3 SPOT										0.00	52,000,000	26,000,000
Total For TH15D3										0.00	52,000,000	26,000,000
TH16A: On 21/08/2022 Spot Bond					0.00000	100.01456				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.01507				0.00	0	500,000,000
Total TH16A2 SPOT										0.00	0	500,000,000
Total For TH16A2										0.00	0	500,000,000
TH16A: On 21/08/2024 Spot Bond			8.49000	102.17044	8.49000	102.10044				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.01570				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.01652				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.02211				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	105.79300	10.00000	105.71000				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	101.79783				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	101.70523				0.00	0	
Total TL23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.05500	108.24176	6.05500	108.18913				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.31500	110.26690	7.31500	110.20235				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.92856				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.53384				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.48500	103.91434	8.48500	103.84358				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.53135				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.69800				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.73986				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.21727				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TLC09 On 17/09/2020 Spot Bond					0.00000	101.45646				0.00	5,600,000,000	5,600,000,000
Total TLC09 SPOT										0.00	5,600,000,000	5,600,000,000
Total For TLC09										0.00	5,600,000,000	5,600,000,000
TN20 On 17/09/2020 Spot Bond			3.98500	103.94492	3.98500	103.91131			7,970,000,000.00		2,000,000	9,919,200,000
Total TN20 SPOT									7,970,000,000.00		2,000,000	9,919,200,000
Total For TN20									7,970,000,000.00		2,000,000	9,919,200,000
TN20/R On 17/09/2020 Spot Bond			100.00000	80.03385	100.00000	79.53675			0.00		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 TN20/R208 SPOT										0.00	0	
Total For TN20/R208										0.00	0	
TN21U On 13/05/2021 Spot Bond			100.00000	51.05459	100.00000	50.71819				0.00	0	
Total TN21U SPOT										0.00	0	
Total For TN21U										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.03500	111.90187	7.03500	111.83881				0.00	0	18,175,200,00
Total TN23 SPOT										0.00	0	18,175,200,00
Total For TN23										0.00	0	18,175,200,00
TN23/R On 06/11/2023 Spot Bond			100.00000	16.70567	100.00000	16.59559				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.00500	104.51045	9.00500	104.43462			515,017,562,000.00		57,192,400	18,445,749,50
Total TN25 SPOT									515,017,562,000.00		57,192,400	18,445,749,50
Total For TN25									515,017,562,000.00		57,192,400	18,445,749,50
TN25/R On 19/08/2025 Spot Bond			100.00000	13.06118	100.00000	12.97417				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.28000	98.24502	9.28000	98.17239			9,704,125,696,000.00		1,045,703,200	5,254,008,80
Total TN27 SPOT									9,704,125,696,000.00		1,045,703,200	5,254,008,80
Total For TN27									9,704,125,696,000.00		1,045,703,200	5,254,008,80
TN27/R On 14/11/2027 Spot Bond			100.00000	9.33152	100.00000	9.27003				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.66000	100.30422	10.66000	100.21887				0.00	0	1,540,000,00
Total TN30 SPOT										0.00	0	1,540,000,00
Total For TN30										0.00	0	1,540,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.70095	8.00000	118.62465				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.97500	85.49496	12.97500	85.40691				0.00	0	3,400,000,00
Total TN40 SPOT										0.00	0	3,400,000,00
Total For TN40										0.00	0	3,400,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.32473	10.75000	101.23780				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TNF25U SPOT										0.00	0	
Total For TNF25U										0.00	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.79300	10.00000	105.71000				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0 On 30/11/2020 Spot Bond			6.29500	101.46959	6.29500	101.41778				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2A On 14/12/2020 Spot Bond			5.78000	106.39357	5.78000	106.34389				0.00	0	
Total TRA2A3 SPOT										0.00	0	
Total For TRA2A3										0.00	0	
TRA2A On 14/12/2020 Spot Bond			5.58000	5.58000	5.58000	106.47533				0.00	0	
Total TRA2A6 SPOT										0.00	0	
Total For TRA2A6										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.76463				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.81023				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	102.82788				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	102.07461				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	102.54806				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	102.54806				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	100.15179				0.00	0	
Total TRA3A2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA3A2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.14051				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			5.99500	107.13921	5.99500	107.08763				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.15072				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.13878				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.18749				0.00	0	170,000,00
Total TRA3B1 SPOT										0.00	0	170,000,00
Total For TRA3B1										0.00	0	170,000,00
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.18299				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.46731				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.94206				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.28500	111.98469	6.28500	110.98664				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond					0.00000	100.85275				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.91346				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.94206				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond			8.62000	100.97316	8.62000	100.90334				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond					0.00000	101.04979				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	101.04979				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRQ11U On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ11U SPOT										0.00	0	
Total For TRQ11U										0.00	0	
TRQ12U On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ12U SPOT										0.00	0	
Total For TRQ12U										0.00	0	
TRQ13U On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ13U SPOT										0.00	0	
Total For TRQ13U										0.00	0	
TRQ14U On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ14U SPOT										0.00	0	
Total For TRQ14U										0.00	0	
TSE03U On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSE03U SPOT										0.00	0	
Total For TSE03U										0.00	0	
TSG01U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG01U SPOT										0.00	0	
Total For TSG01U										0.00	0	
TSG02U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG02U SPOT										0.00	0	
Total For TSG02U										0.00	0	
TSG03U On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG03U SPOT										0.00	0	
Total For TSG03U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG04U SPOT										0.00	0	
Total For TSG04U										0.00	0	
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG05U SPOT										0.00	0	
Total For TSG05U										0.00	0	
TSG06 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG06U SPOT										0.00	0	
Total For TSG06U										0.00	0	
TSG07 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG07U SPOT										0.00	0	
Total For TSG07U										0.00	0	
TSG08 On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG08U SPOT										0.00	0	
Total For TSG08U										0.00	0	
TSP23 On 09/07/2020 Spot Bond					0.00000	99.02339				0.00	0	
Total TSP233 SPOT										0.00	0	
Total For TSP233										0.00	0	
TSP23 On 13/08/2020 Spot Bond					0.00000	104.01506				0.00	0	
Total TSP235 SPOT										0.00	0	
Total For TSP235										0.00	0	
TSP23 On 08/10/2020 Spot Bond					0.00000	97.21122				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP24 On 12/11/2020 Spot Bond					0.00000	96.47095				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24 On 11/06/2020 Spot Bond					0.00000	99.63492				0.00	0	
Total TSP241 SPOT										0.00	0	
Total For TSP241										0.00	0	
TSP24 On 10/09/2020 Spot Bond					0.00000	97.90529				0.00	0	
Total TSP242 SPOT										0.00	0	
Total For TSP242										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	94.60535				0.00	0	
Total TSP243 SPOT										0.00	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 TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	94.48228				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	94.33555				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/10/2020 Spot Bond					0.00000	97.54812				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	94.75669				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.44618				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.55151				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.54640				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.60773				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC33 On 27/05/2020 Spot Bond					0.00000	101.60129				0.00	0	
Total TWC331 SPOT										0.00	0	
Total For TWC331										0.00	0	
TWC33 On 04/06/2020 Spot Bond					0.00000	101.50381				0.00	0	
Total TWC332 SPOT										0.00	0	
Total For TWC332										0.00	0	
TWC33 On 10/07/2020 Spot Bond					0.00000	100.72452				0.00	0	
Total TWC333 SPOT										0.00	0	
Total For TWC333										0.00	0	
TWC33 On 20/07/2020 Spot Bond					0.00000	100.45414				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC334 SPOT										0.00	0	
Total For TWC334										0.00	0	
TWC33 On 27/07/2020 Spot Bond					0.00000	100.39829				0.00	0	
Total TWC335 SPOT										0.00	0	
Total For TWC335										0.00	0	
TWC33 On 30/07/2020 Spot Bond					0.00000	100.32654				0.00	0	
Total TWC336 SPOT										0.00	0	
Total For TWC336										0.00	0	
TWC33 On 13/08/2020 Spot Bond					0.00000	100.12607				0.00	0	
Total TWC337 SPOT										0.00	0	
Total For TWC337										0.00	0	
TWC33 On 19/08/2020 Spot Bond					0.00000	100.04161				0.00	0	
Total TWC338 SPOT										0.00	0	
Total For TWC338										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.24500	105.72843	6.24500	105.67544				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.55500	110.00355	9.55500	109.91988				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA1U SPOT										0.00	0	
Total For VCJA1U										0.00	0	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA2U SPOT										0.00	0	
Total For VCJA2U										0.00	0	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA3U SPOT										0.00	0	
Total For VCJA3U										0.00	0	
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA4U SPOT										0.00	0	
Total For VCJA4U										0.00	0	
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA5U SPOT										0.00	0	
Total For VCJA5U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCJA6l On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA6U SPOT										0.00	0	
Total For VCJA6U										0.00	0	
VCJA7l On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA7U SPOT										0.00	0	
Total For VCJA7U										0.00	0	
VCJA8l On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA8U SPOT										0.00	0	
Total For VCJA8U										0.00	0	
VCJA9l On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA9U SPOT										0.00	0	
Total For VCJA9U										0.00	0	
VCJB1l On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB1U SPOT										0.00	0	
Total For VCJB1U										0.00	0	
VCJB2l On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB2U SPOT										0.00	0	
Total For VCJB2U										0.00	0	
VCJB3l On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB3U SPOT										0.00	0	
Total For VCJB3U										0.00	0	
VCJB4l On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB4U SPOT										0.00	0	
Total For VCJB4U										0.00	0	
VCJB5l On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB5U SPOT										0.00	0	
Total For VCJB5U										0.00	0	
VCJB6l On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB6U SPOT										0.00	0	
Total For VCJB6U										0.00	0	
VCJB7l On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB7U SPOT										0.00	0	
Total For VCJB7U										0.00	0	
VCJB8l On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB8U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VCJB8U										0.00	0	
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB9U SPOT										0.00	0	
Total For VCJB9U										0.00	0	
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA1U SPOT										0.00	0	
Total For VCPA1U										0.00	0	
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA2U SPOT										0.00	0	
Total For VCPA2U										0.00	0	
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA3U SPOT										0.00	0	
Total For VCPA3U										0.00	0	
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA4U SPOT										0.00	0	
Total For VCPA4U										0.00	0	
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA5U SPOT										0.00	0	
Total For VCPA5U										0.00	0	
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA6U SPOT										0.00	0	
Total For VCPA6U										0.00	0	
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA7U SPOT										0.00	0	
Total For VCPA7U										0.00	0	
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA8U SPOT										0.00	0	
Total For VCPA8U										0.00	0	
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA9U SPOT										0.00	0	
Total For VCPA9U										0.00	0	
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB1U SPOT										0.00	0	
Total For VCPB1U										0.00	0	
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VJB08U										0.00	0	
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB09U SPOT										0.00	0	
Total For VJB09U										0.00	0	
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB10U SPOT										0.00	0	
Total For VJB10U										0.00	0	
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB11U SPOT										0.00	0	
Total For VJB11U										0.00	0	
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB12U SPOT										0.00	0	
Total For VJB12U										0.00	0	
VKE07 On 08/06/2020 Spot Bond					0.00000	101.74884				0.00	0	
Total VKE07 SPOT										0.00	0	
Total For VKE07										0.00	0	
VKE09 On 08/07/2020 Spot Bond					0.00000	101.09462				0.00	0	
Total VKE09 SPOT										0.00	0	
Total For VKE09										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.59391				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.59444				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.61256				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.00748				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.06139				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.14904				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.15328				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA03U SPOT										0.00	0	
Total For VPA03U										0.00	0	
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA04U SPOT										0.00	0	
Total For VPA04U										0.00	0	
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA05U SPOT										0.00	0	
Total For VPA05U										0.00	0	
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA06U SPOT										0.00	0	
Total For VPA06U										0.00	0	
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA07U SPOT										0.00	0	
Total For VPA07U										0.00	0	
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA08U SPOT										0.00	0	
Total For VPA08U										0.00	0	
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA09U SPOT										0.00	0	
Total For VPA09U										0.00	0	
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA10U SPOT										0.00	0	
Total For VPA10U										0.00	0	
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA11U SPOT										0.00	0	
Total For VPA11U										0.00	0	
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA12U SPOT										0.00	0	
Total For VPA12U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VPB03\ On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB03U SPOT										0.00	0	
Total For VPB03U										0.00	0	
VPB04\ On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB04U SPOT										0.00	0	
Total For VPB04U										0.00	0	
VPB05\ On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB05U SPOT										0.00	0	
Total For VPB05U										0.00	0	
VPB06\ On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB06U SPOT										0.00	0	
Total For VPB06U										0.00	0	
VPB07\ On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB07U SPOT										0.00	0	
Total For VPB07U										0.00	0	
VPB08\ On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB08U SPOT										0.00	0	
Total For VPB08U										0.00	0	
VPB09\ On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB09U SPOT										0.00	0	
Total For VPB09U										0.00	0	
VPB10\ On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB10U SPOT										0.00	0	
Total For VPB10U										0.00	0	
VPB11\ On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB11U SPOT										0.00	0	
Total For VPB11U										0.00	0	
VPB12\ On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB12U SPOT										0.00	0	
Total For VPB12U										0.00	0	
VR862\ On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR862U SPOT										0.00	0	
Total For VR862U										0.00	0	
VR865\ On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR865U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VR865U										0.00	0	
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR868U SPOT										0.00	0	
Total For VR868U										0.00	0	
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR869U SPOT										0.00	0	
Total For VR869U										0.00	0	
VR870L On 06/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR870U SPOT										0.00	0	
Total For VR870U										0.00	0	
VR871L On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR871U SPOT										0.00	0	
Total For VR871U										0.00	0	
VR872L On 19/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR872U SPOT										0.00	0	
Total For VR872U										0.00	0	
VR1871 On 28/07/2020 Spot Bond					0.00000	100.33810				0.00	0	
Total VR1871 SPOT										0.00	0	
Total For VR1871										0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	101.17038				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	100.85754				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	99.73035				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WHL03U SPOT										0.00	0	
Total For WHL03U										0.00	0	
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL04U SPOT										0.00	0	
Total For WHL04U										0.00	0	
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL05U SPOT										0.00	0	
Total For WHL05U										0.00	0	
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL06U SPOT										0.00	0	
Total For WHL06U										0.00	0	
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WRS2U SPOT										0.00	0	
Total For WRS2U										0.00	0	
WSP4 On 28/05/2020 Spot Bond			4.52000	99.96287	4.52000	99.92575				0.00	0	
Total WSP4 SPOT										0.00	0	
Total For WSP4										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.80500	104.00782	4.80500	103.96712				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	49.11509	100.00000	48.78791				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.07e+017	081,639,203,514	391,211,208,93
Total for SPOT :										1.07e+017	081,639,203,514	391,211,208,93
Total Futures										1.07e+017	081,639,209,195	391,212,144,43
Total Options										1 300 469.31	567	274,52
Grand Total:										1.07e+017	081,639,209,762	391,212,418,96