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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/07/2020

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/08/2020	Bond Future			12.08486	73.26555	11.92003	74.10339			0.00	0	35
ES33	On	05/11/2020	Bond Future			12.35459	70.26719	12.18258	71.11423			0.00	0	
ES33	On	04/02/2021	Bond Future			12.63234	71.08602	12.45256	71.94326			0.00	0	
ES33	On	06/05/2021	Bond Future			12.91451	68.15463	12.72669	69.02220			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/08/2020	Bond Future			12.46006	73.02480	12.28984	73.98072			0.00	0	4,9
ES42	On	05/11/2020	Bond Future			12.72005	69.54032	12.54177	70.50672			0.00	0	
ES42	On	04/02/2021	Bond Future			12.97952	70.35165	12.79286	71.32958			0.00	0	
ES42	On	06/05/2021	Bond Future			13.25369	66.93021	13.05785	67.91996			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			137.50892	137.50892	137.53309	137.53309			0.00	0	6,0
I2025	On	05/11/2020	Bond Future			138.99900	138.99900	139.02415	139.02415			0.00	0	
I2025	On	04/02/2021	Bond Future			139.14460	139.14460	139.17063	139.17063			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	06/05/2021	Bond Future			140.83181	140.83181	140.85847	140.85847			0.00	0	
Total I2025 Future												0.00	0	6,04
Total For I2025												0.00	0	6,04
I2029	On	06/08/2020	Bond Future			98.82649	98.82649	99.07397	99.07397			0.00	0	5,0
I2029	On	05/11/2020	Bond Future			98.77431	98.77431	99.02496	99.02496			0.00	0	
I2029	On	04/02/2021	Bond Future			99.94800	99.94800	100.20210	100.20210			0.00	0	
I2029	On	06/05/2021	Bond Future			100.02216	100.02216	100.27952	100.27952			0.00	0	
Total I2029 Future												0.00	0	5,01
Total For I2029												0.00	0	5,01
I2033	On	06/08/2020	Bond Future			93.34833	93.34833	94.76912	94.76912			0.00	0	12,3
I2033	On	05/11/2020	Bond Future			93.16277	93.16277	94.59938	94.59938			0.00	0	
I2033	On	04/02/2021	Bond Future			94.26970	94.26970	95.72377	95.72377			0.00	0	
I2033	On	06/05/2021	Bond Future			94.19829	94.19829	95.67014	95.67014			0.00	0	
Total I2033 Future												0.00	0	12,37
Total For I2033												0.00	0	12,37
I2038	On	06/08/2020	Bond Future			104.56260	104.56260	105.29194	105.29194			0.00	0	10,6
I2038	On	05/11/2020	Bond Future			105.69575	105.69575	106.43358	106.43358			0.00	0	
I2038	On	04/02/2021	Bond Future			105.25760	105.25760	106.00462	106.00462			0.00	0	
I2038	On	06/05/2021	Bond Future			106.53428	106.53428	107.29055	107.29055			0.00	0	
Total I2038 Future												0.00	0	10,63
Total For I2038												0.00	0	10,63
I2046	On	06/08/2020	Bond Future			93.68027	93.68027	94.64053	94.64053			1,030,482.97	11	16,3
I2046	On	05/11/2020	Bond Future			92.93068	92.93068	93.90192	93.90192			0.00	0	
I2046	On	04/02/2021	Bond Future			94.03525	94.03525	95.01839	95.01839			0.00	0	
I2046	On	06/05/2021	Bond Future			93.38795	93.38795	94.38330	94.38330			0.00	0	
Total I2046 Future												1,030,482.97	11	16,35
Total For I2046												1,030,482.97	11	16,35
I2050	On	06/08/2020	Bond Future			93.76072	93.76072	95.33813	95.33813			0.00	0	16,8
I2050	On	05/11/2020	Bond Future			94.77654	94.77654	96.37163	96.37163			0.00	0	
I2050	On	04/02/2021	Bond Future			94.01499	94.01499	95.62927	95.62927			0.00	0	
I2050	On	06/05/2021	Bond Future			95.15510	95.15510	96.78933	96.78933			0.00	0	
Total I2050 Future												0.00	0	16,81
Total For I2050												0.00	0	16,81
R186	On	06/08/2020	Bond Future			7.78281	114.89798	7.68787	115.40775		9.12	1,034,081.82	9	69,1
R186	On	05/11/2020	Bond Future			7.96934	116.11484	7.86897	116.63051		10.16	0.00	0	
R186	On	04/02/2021	Bond Future			8.15408	112.18414	8.04774	112.70632		9.69	0.00	0	
R186	On	06/05/2021	Bond Future			8.35194	113.51928	8.23907	114.04796		8.36	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												1,034,081.82	9	69,16
R186	On	06/08/2020	Bond Future	8.00	Put			644.15000	0.64415	794,090	9.27	0.00	0	15,11
R186	On	06/08/2020	Bond Future	8.25	Put			343.84000	0.34384	433,340	9.50	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			256.63000	0.25663	326,110	9.61	0.00	0	
R186	On	06/08/2020	Bond Future	7.45	Call			740.72000	0.74072	561,610	8.96	0.00	0	2,50
R186	On	06/08/2020	Bond Future	7.45	Put			2,030.75000	2.03075	2,361,410	8.96	0.00	0	2,50
R186	On	06/08/2020	Bond Future	9.00	Put			33.37000	0.03337	44,350	10.03	0.00	0	
R186	On	06/08/2020	Bond Future	9.00	Call			6,828.97000	6.82897	6,330,180	10.03	0.00	0	90
R186	On	06/08/2020	Bond Future	8.37	Put			249.81000	0.24981	317,660	9.63	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			3,893.86000	3.89386	3,450,330	9.64	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Put			243.08000	0.24308	309,320	9.64	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			3,804.02000	3.80402	3,363,730	9.61	0.00	0	
R186	On	06/08/2020	Bond Future	8.00	Call			2,309.25000	2.30925	1,949,420	9.27	0.00	0	90
R186	On	06/08/2020	Bond Future	8.25	Call			3,320.37000	3.32037	2,900,100	9.50	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Call			3,848.91000	3.84891	3,406,990	9.63	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			1,287.49000	1.28749	1,427,720	10.53	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			5,258.50000	5.25850	4,881,900	10.54	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			1,274.37000	1.27437	1,413,440	10.54	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			1,047.45000	1.04745	910,070	9.89	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			2,840.28000	2.84028	3,093,170	10.11	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			650.83000	0.65083	730,920	10.83	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.65	Call			5,222.38000	5.22238	4,846,940	10.53	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Put			2,445.76000	2.44576	2,674,220	10.16	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			3,118.36000	3.11836	2,831,150	10.16	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			5,639.85000	5.63985	6,018,140	9.89	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			5,186.11000	5.18611	4,811,830	10.53	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			1,300.49000	1.30049	1,441,880	10.53	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			2,690.88000	2.69088	2,428,100	10.11	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.34	Put			1,755.68000	1.75568	1,935,010	10.32	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			4,149.97000	4.14997	3,813,630	10.32	0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			7,538.12000	7.53812	7,102,540	10.83	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			3,102.06000	3.10206	3,340,440	9.75	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			3,679.32000	3.67932	3,394,310	9.75	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			3,079.23000	3.07923	3,316,400	9.75	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			3,626.89000	3.62689	3,344,290	9.74	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			3,124.68000	3.12468	3,364,260	9.74	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Call			3,653.22000	3.65322	3,369,420	9.75	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			11,567.28000	11.56728	11,090,260	8.92	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			446.91000	0.44691	498,570	8.92	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R186	On	06/05/2021	Bond Future	10.78	Call			11,603.70000	11.60370	11,126,230	8.92	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			442.30000	0.44230	493,510	8.92	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			11,530.89000	11.53089	11,054,310	8.92	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			451.57000	0.45157	503,670	8.92	0.00	0	
Total R186 Option												0.00	0	34,87
Total For R186												1,034,081.82	9	104,04
R197	On	06/08/2020	Bond Future			306.96829	306.96829	307.03039	307.03039			0.00	0	2,56
R197	On	05/11/2020	Bond Future			310.29434	310.29434	310.35864	310.35864			0.00	0	
R197	On	04/02/2021	Bond Future			306.13691	306.13691	306.20324	306.20324			0.00	0	
R197	On	06/05/2021	Bond Future			309.84992	309.84992	309.91777	309.91777			0.00	0	
Total R197 Future												0.00	0	2,56
Total For R197												0.00	0	2,56
R202	On	06/08/2020	Bond Future			207.95708	207.95708	209.71871	209.71871			0.00	0	8,04
R202	On	05/11/2020	Bond Future			210.21040	210.21040	211.99191	211.99191			0.00	0	
R202	On	04/02/2021	Bond Future			208.54141	208.54141	210.34514	210.34514			0.00	0	
R202	On	06/05/2021	Bond Future			211.07031	211.07031	212.89626	212.89626			0.00	0	
Total R202 Future												0.00	0	8,04
Total For R202												0.00	0	8,04
R2023	On	06/08/2020	Bond Future			4.99547	109.99491	4.94436	110.12094		2.72	20,789,037.99	189	32,16
R2023	On	05/11/2020	Bond Future			5.07645	107.25297	5.01911	107.38084		2.95	0.00	0	
R2023	On	04/02/2021	Bond Future			5.13233	108.50199	5.06704	108.63186		2.78	0.00	0	
R2023	On	06/05/2021	Bond Future			5.17762	105.88195	5.10256	106.01361		2.37	0.00	0	
Total R2023 Future												20,789,037.99	189	32,16
R2023	On	06/08/2020	Bond Future	7.27	Call			5,550.62000	5.55062	5,424,590	3.07	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Put			0.00000	0.00000	0,000	3.07	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Call			5,573.69000	5.57369	5,447,660	3.07	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Put			0.00000	0.00000	0,000	3.07	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call			5,527.54000	5.52754	5,401,510	3.07	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put			0.00000	0.00000	0,000	3.07	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			5,277.63000	5.27763	5,150,340	3.36	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			3.53000	0.00353	4,110	3.36	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			5,298.44000	5.29844	5,171,130	3.36	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			3.42000	0.00342	3,980	3.36	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			5,256.84000	5.25684	5,129,570	3.36	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			3.65000	0.00365	4,250	3.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			2,698.37000	2.69837	2,588,850	3.07	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			222.48000	0.22248	242,830	3.07	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			2,714.45000	2.71445	2,604,690	3.07	0.00	0	

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R2023	On	04/02/2021	Bond Future	6.34	Put			219.26000	0.21926	239,370	3.07	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			2,682.32000	2.68232	2,573,040	3.07	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			225.74000	0.22574	246,330	3.07	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,263.37000	4.26337	4,137,500	2.62	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			47.29000	0.04729	53,080	2.62	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,279.22000	4.27922	4,153,270	2.62	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			46.51000	0.04651	52,220	2.62	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,247.52000	4.24752	4,121,740	2.62	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			48.07000	0.04807	53,950	2.62	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												20,789,037.99	189	32,18
R2030	On	06/08/2020	Bond Future			9.48541	91.10785	9.31487	92.10115		14.67	273,323.55	3	106,50
R2030	On	05/11/2020	Bond Future			9.68413	92.07321	9.50630	93.07744		16.25	0.00	0	50
R2030	On	04/02/2021	Bond Future			9.88608	89.14063	9.70026	90.15701		15.84	0.00	0	
R2030	On	06/05/2021	Bond Future			10.09878	90.20207	9.90455	91.23072		13.46	0.00	0	
Total R2030 Future												273,323.55	3	107,00
R2030	On	06/08/2020	Bond Future	9.10	Call			1,104.85000	1.10485	742,750	14.53	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put			2,376.67000	2.37667	3,007,870	14.53	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call			1,128.19000	1.12819	760,620	14.54	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Put			2,340.31000	2.34031	2,966,040	14.54	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call			1,081.72000	1.08172	725,080	14.52	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call			133.64000	0.13364	67,880	13.72	0.00	0	80
R2030	On	06/08/2020	Bond Future	8.86	Put			3,350.39000	3.35039	4,105,470	14.25	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call			630.66000	0.63066	392,440	14.25	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Put			1,394.28000	1.39428	1,846,890	14.85	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Call			2,008.27000	2.00827	1,467,580	14.85	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call			992.49000	0.99249	657,450	14.48	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.20	Put			2,029.98000	2.02998	2,605,740	14.62	0.00	0	2,50
R2030	On	06/08/2020	Bond Future	9.20	Call			1,352.91000	1.35291	935,370	14.62	0.00	0	30
R2030	On	06/08/2020	Bond Future	8.50	Put			5,163.17000	5.16317	6,056,890	13.81	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call			216.09000	0.21609	116,510	13.81	0.00	0	30
R2030	On	06/08/2020	Bond Future	8.36	Put			5,965.31000	5.96531	6,892,850	13.72	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call			4,588.48000	4.58848	3,769,470	15.84	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put			74.11000	0.07411	115,500	16.19	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			7,748.46000	7.74846	6,796,550	16.19	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.75	Put			748.60000	0.74860	1,035,400	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call			3,255.27000	3.25527	2,548,770	15.32	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.05	Put			2,563.56000	2.56356	3,221,820	14.48	0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Put			43.20000	0.04320	69,030	16.19	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	06/08/2020	Bond Future	10.00	Put			450.67000	0.45067	640,970	15.75	0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			4,356.96000	4.35696	3,553,960	15.75	0.00	0	4
R2030	On	06/08/2020	Bond Future	10.75	Put			63.46000	0.06346	99,620	16.19	0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			7,998.70000	7.99870	7,041,560	16.19	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			405.74000	0.40574	580,030	15.84	0.00	0	
R2030	On	06/08/2020	Bond Future	11.47	Put			4.90000	0.00490	8,510	16.19	0.00	0	6
R2030	On	06/08/2020	Bond Future	11.25	Call			10,497.49000	10.49749	9,512,040	16.19	0.00	0	
R2030	On	06/08/2020	Bond Future	11.25	Put			11.44000	0.01144	19,290	16.19	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Put			287.76000	0.28776	417,760	16.12	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Call			5,347.48000	5.34748	4,484,180	16.12	0.00	0	6
R2030	On	06/08/2020	Bond Future	10.87	Call			8,600.24000	8.60024	7,632,770	16.19	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Put			2,413.29000	2.41329	3,049,950	14.52	0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Call			4,128.83000	4.12883	3,342,940	15.66	0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Put			500.14000	0.50014	707,550	15.66	0.00	0	5,8
R2030	On	06/08/2020	Bond Future	10.40	Call			6,263.27000	6.26327	5,356,810	16.19	0.00	0	
R2030	On	06/08/2020	Bond Future	10.40	Put			177.13000	0.17713	263,970	16.19	0.00	0	
R2030	On	06/08/2020	Bond Future	11.47	Call			11,580.57000	11.58057	10,590,880	16.19	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			1,925.62000	1.92562	1,584,790	15.80	0.00	0	3,0
R2030	On	05/11/2020	Bond Future	9.61	Call			3,852.38000	3.85238	3,313,220	16.33	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Put			7,942.75000	7.94275	8,721,520	15.56	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			1,106.00000	1.10600	880,540	15.56	0.00	0	14,1
R2030	On	05/11/2020	Bond Future	8.86	Put			5,721.34000	5.72134	6,382,190	15.80	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			1,946.01000	1.94601	1,602,630	15.80	0.00	0	14,1
R2030	On	05/11/2020	Bond Future	9.86	Call			4,651.46000	4.65146	4,050,130	16.56	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			3,913.57000	3.91357	4,438,270	16.17	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			1,765.20000	1.76520	2,056,850	17.22	0.00	0	15,6
R2030	On	05/11/2020	Bond Future	9.39	Call			3,218.81000	3.21881	2,736,640	16.18	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			3,883.51000	3.88351	4,405,570	16.18	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			3,246.09000	3.24609	2,761,320	16.19	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			3,853.39000	3.85339	4,372,850	16.19	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			3,191.42000	3.19142	2,711,890	16.17	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			2,268.48000	2.26848	2,624,870	16.79	0.00	0	1,0
R2030	On	05/11/2020	Bond Future	8.53	Put			7,126.23000	7.12623	7,868,190	15.58	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			1,344.55000	1.34455	1,082,280	15.58	0.00	0	15,6
R2030	On	05/11/2020	Bond Future	9.03	Put			5,078.00000	5.07800	5,694,740	15.93	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			2,315.19000	2.31519	1,927,700	15.93	0.00	0	15,6
R2030	On	05/11/2020	Bond Future	10.37	Call			6,509.30000	6.50930	5,796,720	17.22	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			1,627.92000	1.62792	1,900,700	17.37	0.00	0	3,0
R2030	On	05/11/2020	Bond Future	8.34	Put			8,042.35000	8.04235	8,825,220	15.56	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			1,080.50000	1.08050	859,140	15.56	0.00	0	1,0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/11/2020	Bond Future	9.04	Put			5,041.90000	5.04190	5,656,020	15.94	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			2,338.21000	2.33821	1,948,100	15.94	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	10.06	Call			5,348.02000	5.34802	4,700,180	16.79	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			3,265.00000	3.26500	3,730,070	16.33	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put			6,249.55000	6.24955	6,943,280	15.71	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			1,690.34000	1.69034	1,379,840	15.71	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			4,387.11000	4.38711	4,951,230	16.08	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			2,797.55000	2.79755	2,357,440	16.08	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call			6,900.11000	6.90011	6,168,660	17.37	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			2,668.28000	2.66828	3,071,180	16.56	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.10	Put			9,287.02000	9.28702	10,115,810	15.56	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			807.69000	0.80769	632,250	15.56	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			5,760.95000	5.76095	6,424,350	15.80	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Put			6,187.73000	6.18773	6,801,630	15.44	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			2,914.97000	2.91497	2,512,490	15.44	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.37	Put			9,305.11000	9.30511	10,065,280	15.22	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			1,569.91000	1.56991	1,313,700	15.22	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			9,352.79000	9.35279	10,114,680	15.22	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			6,047.55000	6.04755	6,653,030	15.47	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			3,028.13000	3.02813	2,615,140	15.47	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			6,012.86000	6.01286	6,616,250	15.47	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			2,982.57000	2.98257	2,573,790	15.46	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			6,082.37000	6.08237	6,689,970	15.46	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			1,556.25000	1.55625	1,301,760	15.22	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			7,156.16000	7.15616	7,824,130	15.29	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			2,366.83000	2.36683	2,018,420	15.29	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			5,903.07000	5.90307	5,280,450	16.20	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			3,203.43000	3.20343	3,597,190	16.20	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call			3,005.31000	3.00531	2,594,410	15.47	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Put			12,134.21000	12.13421	12,987,130	12.83	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			988.27000	0.98827	812,540	12.83	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.92	Call			4,572.92000	4.57292	4,041,380	13.57	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			4,490.53000	4.49053	4,987,640	13.57	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			2,845.73000	2.84573	2,454,320	13.12	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			1,399.86000	1.39986	1,608,990	14.34	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			2,828.50000	2.82850	3,179,140	14.33	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			10,320.27000	10.32027	9,503,250	14.34	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			1,421.84000	1.42184	1,633,470	14.34	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			10,355.72000	10.35572	9,537,450	14.34	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			1,410.81000	1.41081	1,621,190	14.34	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	06/05/2021	Bond Future	11.71	Call			10.39121000	10.39121	9,571,690	14.34	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			6,597.88000	6.59788	7,235,120	13.12	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call			4,911.89000	4.91189	4,357,180	13.65	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			4,192.90000	4.19290	4,666,840	13.65	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			6,844.24000	6.84424	7,495,550	13.08	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			2,696.97000	2.69697	2,319,630	13.08	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call			7,145.11000	7.14511	6,467,100	14.33	0.00	0	
Total R2030 Option												0.00	0	133,02
Total For R2030												273,323.55	3	240,02
R2032	On	06/08/2020	Bond Future			10.41063	88.61870	10.22507	89.73860		17.11	177,237.40	2	105,03
R2032	On	05/11/2020	Bond Future			10.62871	85.41263	10.43538	86.54488		19.68	0.00	0	
R2032	On	04/02/2021	Bond Future			10.84750	86.40812	10.64593	87.55393		18.41	0.00	0	
R2032	On	06/05/2021	Bond Future			11.07418	83.28957	10.86390	84.44921		16.47	0.00	0	
Total R2032 Future												177,237.40	2	105,03
R2032	On	06/08/2020	Bond Future	9.91	Call			1,054.15000	1.05415	691,140	16.68	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put			3,002.40000	3.00240	3,759,290	16.68	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.45	Call			329.14000	0.32914	183,700	15.99	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put			5,231.21000	5.23121	6,205,670	15.99	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Put			9,415.44000	9.41544	10,514,830	15.81	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Call			36.10000	0.03610	15,590	15.81	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.29	Put			6,163.33000	6.16333	7,186,980	15.85	0.00	0	
R2032	On	06/08/2020	Bond Future	9.29	Call			202.34000	0.20234	106,090	15.85	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.46	Call			338.74000	0.33874	189,760	16.00	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Put			5,175.18000	5.17518	6,146,100	16.00	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Call			348.55000	0.34855	195,990	16.00	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put			5,119.42000	5.11942	6,086,760	16.00	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put			9,468.14000	9.46814	10,364,440	18.70	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call			1,116.90000	1.11690	880,950	18.70	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	9.61	Put			7,020.70000	7.02070	7,795,080	19.07	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Put			7,791.58000	7.79158	8,610,390	18.89	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call			1,620.00000	1.62000	1,306,560	18.89	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call			6,237.20000	6.23720	5,494,360	20.81	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call			2,285.67000	2.28567	1,884,690	19.24	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put			6,345.71000	6.34571	7,076,980	19.24	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call			2,241.74000	2.24174	1,846,170	19.22	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put			2,708.53000	2.70853	3,118,270	20.65	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Put			10,421.00000	10.42100	11,351,370	18.70	0.00	0	
R2032	On	05/11/2020	Bond Future	8.94	Call			919.51000	0.91951	717,630	18.70	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.61	Call			1,945.24000	1.94524	1,587,370	19.07	0.00	0	3,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/11/2020	Bond Future	10.99	Call		5.90192000	5.90192	5,179,410	20.65	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		6,427.85000	6.42785	7,164,530	19.22	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		2,541.22000	2.54122	2,930,630	20.81	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		2,263.74000	2.26374	1,865,460	19.23	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		6,386.78000	6.38678	7,120,750	19.23	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		8,580.81000	8.58081	9,353,050	17.71	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		2,425.44000	2.42544	2,056,180	17.70	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		8,667.20000	8.66720	9,443,750	17.70	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		1,877.13000	1.87713	1,572,100	17.61	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call		5,511.46000	5.51146	4,879,040	18.69	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Put		4,520.71000	4.52071	5,034,100	18.69	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.62	Call		2,445.37000	2.44537	2,073,960	17.71	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		8,623.93000	8.62393	9,398,330	17.71	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		2,465.39000	2.46539	2,091,820	17.71	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		12,859.39000	12.85939	13,787,100	17.61	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		1,225.86000	1.22586	1,007,760	17.61	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		10,173.27000	10.17327	11,014,050	17.61	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		9,165.65000	9.16565	8,338,620	17.54	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		2,556.37000	2.55637	2,888,980	17.54	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		9,099.69000	9.09969	8,275,790	17.54	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		2,589.87000	2.58987	2,925,610	17.54	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Call		9,132.66000	9.13266	8,307,190	17.54	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		2,573.08000	2.57308	2,907,250	17.54	0.00	0	
Total R2032 Option											0.00	0	16,80
Total For R2032											177,237.40	2	121,83
R2035	On	06/08/2020	Bond Future			11.07275	88.25910	10.90755	89.30971	19.21	1,059,109.20	12	99,60
R2035	On	05/11/2020	Bond Future			11.29770	84.71987	11.12564	85.78197	21.81	0.00	0	
R2035	On	04/02/2021	Bond Future			11.52860	85.70679	11.34907	86.78165	20.41	0.00	0	
R2035	On	06/05/2021	Bond Future			11.75853	82.24834	11.57141	83.33617	18.51	0.00	0	
Total R2035 Future											1,059,109.20	12	99,60
R2035	On	06/08/2020	Bond Future	9.93	Put		6,862.12000	6.86212	7,815,420	17.77	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Put		12,957.10000	12.95710	14,001,630	17.54	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Call		10.65000	0.01065	4,570	17.54	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.92	Call		223.99000	0.22399	129,230	17.76	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put		6,926.67000	6.92667	7,882,520	17.76	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call		231.13000	0.23113	133,820	17.77	0.00	0	
R2035	On	06/08/2020	Bond Future	8.75	Put		15,683.12000	15.68312	16,732,370	17.54	0.00	0	
R2035	On	06/08/2020	Bond Future	8.75	Call		2.17000	0.00217	0,810	17.54	0.00	0	3,00
R2035	On	06/08/2020	Bond Future	9.91	Call		217.03000	0.21703	124,780	17.75	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/08/2020	Bond Future	9.91	Put			6,991.47000	6.99147	7,949,830	17.75	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Call			932.46000	0.93246	636,810	18.77	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Put			3,945.54000	3.94554	4,700,500	18.77	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.67	Put			8,619.40000	8.61940	9,623,780	17.54	0.00	0	
R2035	On	06/08/2020	Bond Future	9.67	Call			97.95000	0.09795	51,720	17.54	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.00	Put			13,667.02000	13.66702	14,713,450	17.54	0.00	0	
R2035	On	06/08/2020	Bond Future	9.00	Call			7.14000	0.00714	2,960	17.54	0.00	0	24,70
R2035	On	05/11/2020	Bond Future	10.34	Call			2,254.15000	2.25415	1,896,180	20.98	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put			7,367.93000	7.36793	8,072,060	20.98	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call			2,208.61000	2.20861	1,855,680	20.95	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put			7,458.47000	7.45847	8,167,640	20.95	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call			2,231.41000	2.23141	1,875,950	20.97	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put			7,413.19000	7.41319	8,119,830	20.97	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put			10,653.80000	10.65380	11,419,300	19.41	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			10,601.19000	10.60119	11,364,890	19.41	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			2,201.25000	2.20125	1,893,680	19.41	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			10,706.58000	10.70658	11,473,870	19.41	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			2,374.53000	2.37453	2,048,840	19.41	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			10,186.22000	10.18622	10,935,390	19.41	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.05	Call			2,218.18000	2.21818	1,908,820	19.41	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call			4,840.31000	4.84031	4,314,050	20.31	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put			6,118.60000	6.11860	6,667,200	20.31	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.06	Call			2,235.20000	2.23520	1,924,040	19.41	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			8,305.80000	8.30580	7,598,830	19.49	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			3,809.54000	3.80954	4,190,400	19.49	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			4,513.06000	4.51306	4,949,210	19.01	0.00	0	70
R2035	On	06/05/2021	Bond Future	11.32	Call			4,935.96000	4.93596	4,409,090	18.37	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			6,432.03000	6.43203	6,992,990	18.37	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call			8,270.18000	8.27018	7,564,710	19.47	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			3,827.92000	3.82792	4,210,280	19.47	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Put			10,831.96000	10.83196	11,595,640	17.70	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			2,429.77000	2.42977	2,105,620	17.70	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.35	Call			8,234.31000	8.23431	7,530,340	19.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			3,846.10000	3.84610	4,229,960	19.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call			7,085.29000	7.08529	6,433,610	19.01	0.00	0	
Total R2035 Option												0.00	0	32,94
Total For R2035												1,059,109.20	12	132,62
R2037	On	06/08/2020	Bond Future			11.33825	79.30929	11.16804	80.37061		21.48	3,489,608.76	44	101,38
R2037	On	05/11/2020	Bond Future			11.55691	80.14975	11.37979	81.22261		23.27	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	04/02/2021	Bond Future			11.78115	76.82821	11.59647	77.91399		22.95	0.00	0	
R2037	On	06/05/2021	Bond Future			12.01324	77.74343	11.82072	78.84225		19.71	0.00	0	
Total R2037 Future												3,489,608.76	44	101.66
R2037	On	06/08/2020	Bond Future	9.87	Call			90.47000	0.09047	47,250	19.67	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put			8,950.90000	8.95090	9,969,000	19.67	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call			93.49000	0.09349	48,980	19.67	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put			8,880.10000	8.88010	9,896,910	19.67	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call			87.54000	0.08754	45,570	19.67	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put			9,021.87000	9.02187	10,041,220	19.67	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call			1,511.10000	1.51110	1,241,640	21.93	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put			9,411.44000	9.41144	10,214,840	21.93	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call			1,526.46000	1.52646	1,254,880	21.93	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put			9,356.09000	9.35609	10,157,370	21.93	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call			1,495.86000	1.49586	1,228,490	21.93	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put			9,467.00000	9.46700	10,272,490	21.93	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			4,531.19000	4.53119	4,972,030	23.52	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			6,703.25000	6.70325	6,058,310	23.52	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call			6,471.60000	6.47160	5,839,000	23.42	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			4,699.40000	4.69940	5,152,580	23.42	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put			9,729.16000	9.72916	10,459,670	21.85	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			10,695.77000	10.69577	11,460,980	21.85	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			2,263.41000	2.26341	1,946,430	21.85	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			10,801.02000	10.80102	11,569,820	21.85	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			10,384.00000	10.38400	11,138,400	21.85	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put			14,396.67000	14.39667	15,267,270	21.85	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			1,376.82000	1.37682	1,161,640	21.85	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call			2,280.27000	2.28027	1,961,490	21.85	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			10,748.31000	10.74831	11,515,310	21.85	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			2,297.21000	2.29721	1,976,640	21.85	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call			2,634.99000	2.63499	2,279,720	21.85	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call			12,797.17000	12.79717	11,907,210	24.49	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			1,562.07000	1.56207	1,757,890	24.49	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call			3,471.50000	3.47150	3,041,920	22.24	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			8,109.41000	8.10941	8,765,610	22.24	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call			2,400.59000	2.40059	2,069,210	21.85	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			7,597.69000	7.59769	6,914,930	20.45	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			4,255.82000	4.25582	4,671,880	20.45	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call			7,631.40000	7.63140	6,947,080	20.46	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			4,235.70000	4.23570	4,650,200	20.46	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	06/05/2021	Bond Future	12.44	Call			7,665.16000	7.66516	6,979,280	20.48	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			4,215.68000	4.21568	4,628,620	20.48	0.00	0	
Total R2037 Option												0.00	0	1,25
Total For R2037												3,489,608.76	44	102,95
R2040	On	06/08/2020	Bond Future			11.52310	80.86252	11.33757	82.07733		22.41	2,587,600.64	32	55,85
R2040	On	05/11/2020	Bond Future			11.74136	81.71947	11.54811	82.94755		23.90	0.00	0	
R2040	On	04/02/2021	Bond Future			11.96550	78.16591	11.76381	79.40871		23.62	0.00	0	
R2040	On	06/05/2021	Bond Future			12.19710	79.09716	11.98664	80.35490		20.43	0.00	0	
Total R2040 Future												2,587,600.64	32	55,85
R2040	On	06/08/2020	Bond Future	10.03	Call			91.50000	0.09150	45,190	20.32	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Put			9,559.78000	9.55978	10,728,280	20.32	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Call			94.60000	0.09460	46,880	20.32	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Put			9,483.94000	9.48394	10,651,030	20.32	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Call			88.49000	0.08849	43,550	20.32	0.00	0	
R2040	On	06/08/2020	Bond Future	9.57	Call			16.40000	0.01640	6,820	20.32	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.07	Put			9,257.61000	9.25761	10,420,280	20.32	0.00	0	
R2040	On	06/08/2020	Bond Future	10.07	Call			104.43000	0.10443	52,290	20.32	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.79	Call			833.41000	0.83341	537,310	21.49	0.00	0	
R2040	On	06/08/2020	Bond Future	10.79	Put			4,597.54000	4.59754	5,516,250	21.49	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.02	Put			9,635.81000	9.63581	10,805,680	20.32	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Call			953.00000	0.95300	625,350	21.63	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Put			4,291.17000	4.29117	5,178,330	21.63	0.00	0	12,45
R2040	On	06/08/2020	Bond Future	11.26	Call			2,031.63000	2.03163	1,471,540	22.43	0.00	0	
R2040	On	06/08/2020	Bond Future	11.26	Put			2,548.40000	2.54840	3,203,120	22.43	0.00	0	50
R2040	On	06/08/2020	Bond Future	9.57	Put			13,235.28000	13.23528	14,440,510	20.32	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Put			6,663.10000	6.66310	7,406,670	23.20	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call			3,006.66000	3.00666	2,522,150	23.20	0.00	0	2,20
R2040	On	05/11/2020	Bond Future	9.73	Put			13,980.48000	13.98048	15,039,050	22.28	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call			754.49000	0.75449	584,980	22.28	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put			10,615.86000	10.61586	11,571,900	22.28	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put			10,066.78000	10.06678	11,001,510	22.28	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call			1,458.79000	1.45879	1,170,250	22.28	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put			10,187.28000	10.18728	11,126,820	22.28	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call			1,045.98000	1.04598	824,560	22.28	0.00	0	2,20
R2040	On	05/11/2020	Bond Future	11.50	Call			4,498.02000	4.49802	3,870,390	23.90	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put			4,808.57000	4.80857	5,409,020	23.90	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.31	Call			1,474.28000	1.47428	1,183,340	22.28	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put			10,126.92000	10.12692	11,064,060	22.28	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call			1,489.89000	1.48989	1,196,540	22.28	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/11/2020	Bond Future	10.23	Call		1,353.55000	1.35355	1,081,510	22.28	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call		5,165.05000	5.16505	4,483,150	24.16	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		4,197.22000	4.19722	4,743,400	24.16	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		15,700.95000	15.70095	16,797,070	22.28	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		558.99000	0.55899	427,030	22.28	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put		12,098.22000	12.09822	13,104,880	22.28	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		17,571.63000	17.57163	18,626,950	22.36	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		1,035.88000	1.03588	848,400	22.36	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		12,522.91000	12.52291	13,447,990	22.36	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		2,002.15000	2.00215	1,684,430	22.36	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		5,233.28000	5.23328	4,616,340	23.70	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		11,583.09000	11.58309	12,476,050	22.36	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		5,907.20000	5.90720	6,495,910	23.89	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.41	Call		2,286.31000	2.28631	1,934,410	22.36	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		11,525.95000	11.52595	12,416,850	22.36	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		2,303.81000	2.30381	1,949,860	22.36	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		11,468.99000	11.46899	12,357,840	22.36	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		2,268.89000	2.26889	1,919,050	22.36	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		6,458.23000	6.45823	7,084,090	23.70	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		16,982.70000	16.98270	18,025,910	22.36	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		1,118.04000	1.11804	918,450	22.36	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		13,574.32000	13.57432	14,532,030	22.36	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		1,742.97000	1.74297	1,457,880	22.36	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		5,758.36000	5.75836	5,104,270	23.89	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		7,557.15000	7.55715	6,803,930	21.21	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		4,888.64000	4.88864	5,393,160	21.21	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		7,488.62000	7.48862	6,739,080	21.18	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		4,934.65000	4.93465	5,442,850	21.18	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call		7,522.87000	7.52287	6,771,480	21.19	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		4,911.60000	4.91160	5,417,950	21.19	0.00	0	
Total R2040 Option											0.00	0	33,77
Total For R2040											2,587,600.64	32	89,62
R2044	On	06/08/2020	Bond Future			11.64150	77.18535	11.45585	78.38772	23.53	2,392,745.85	31	76,77
R2044	On	05/11/2020	Bond Future			11.85580	78.00326	11.66226	79.21877	25.12	0.00	0	
R2044	On	04/02/2021	Bond Future			12.07598	74.53166	11.87383	75.76161	24.82	0.00	0	
R2044	On	06/05/2021	Bond Future			12.30328	75.41965	12.09214	76.66443	21.41	0.00	0	
Total R2044 Future											2,392,745.85	31	76,77
R2044	On	06/08/2020	Bond Future	9.87	Call		35.18000	0.03518	15,910	21.36	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put		11,761.95000	11.76195	12,945,050	21.36	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	06/08/2020	Bond Future	9.88	Call		36.55000	0.03655	16,590	21.36	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Put		11,680.28000	11.68028	12,862,690	21.36	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Call		33.86000	0.03386	15,250	21.36	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Put		4,499.42000	4.49942	5,389,240	22.92	0.00	0	14
R2044	On	06/08/2020	Bond Future	11.09	Put		3,727.68000	3.72768	4,532,830	23.25	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.01	Put		19,371.51000	19.37151	20,573,450	21.36	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Call		0.63000	0.00063	0,200	21.36	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.66	Put		13,515.60000	13.51560	14,709,140	21.36	0.00	0	
R2044	On	06/08/2020	Bond Future	9.66	Call		15.15000	0.01515	6,320	21.36	0.00	0	14
R2044	On	06/08/2020	Bond Future	10.93	Call		912.42000	0.91242	599,870	22.92	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Put		11,843.80000	11.84380	13,027,560	21.36	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Put		16,140.01000	16.14001	17,339,910	21.36	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Call		3.91000	0.00391	1,440	21.36	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.98	Put		10,873.16000	10.87316	12,047,520	21.36	0.00	0	
R2044	On	06/08/2020	Bond Future	9.98	Call		52.93000	0.05293	24,920	21.36	0.00	0	60
R2044	On	06/08/2020	Bond Future	11.09	Call		1,261.43000	1.26143	864,210	23.25	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call		2,925.32000	2.92532	2,455,600	24.49	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put		6,931.17000	6.93117	7,676,960	24.49	0.00	0	50
R2044	On	05/11/2020	Bond Future	10.04	Put		12,633.39000	12.63339	13,640,820	23.46	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call		981.10000	0.98110	773,020	23.46	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.34	Put		18,012.29000	18.01229	19,131,830	23.46	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put		10,657.66000	10.65766	11,600,370	23.46	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put		5,658.21000	5.65821	6,313,530	24.96	0.00	0	50
R2044	On	05/11/2020	Bond Future	10.35	Call		1,391.01000	1.39101	1,115,890	23.46	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put		10,595.30000	10.59530	11,535,690	23.46	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call		1,405.96000	1.40596	1,128,520	23.46	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put		10,533.17000	10.53317	11,471,240	23.46	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call		1,376.17000	1.37617	1,103,370	23.46	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call		958.10000	0.95810	753,990	23.46	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	9.29	Put		18,436.16000	18.43616	19,561,600	23.46	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call		361.34000	0.36134	271,270	23.46	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.96	Put		13,194.30000	13.19430	14,217,360	23.46	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call		891.46000	0.89146	699,010	23.46	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call		3,824.11000	3.82411	3,263,920	24.96	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call		658.90000	0.65890	508,990	23.46	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	9.97	Put		13,123.41000	13.12341	14,144,560	23.46	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		902.32000	0.90232	707,960	23.46	0.00	0	50
R2044	On	05/11/2020	Bond Future	8.87	Put		22,195.98000	22.19598	23,361,110	23.46	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		185.54000	0.18554	135,160	23.46	0.00	0	1,800
R2044	On	05/11/2020	Bond Future	10.02	Put		12,772.29000	12.77229	13,783,690	23.46	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	05/11/2020	Bond Future	9.34	Call			389.07000	0.38907	293,100	23.46	0.00	0	5
R2044	On	05/11/2020	Bond Future	11.17	Call			3,223.24000	3.22324	2,722,130	24.66	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put			6,471.14000	6.47114	7,185,540	24.66	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call			3,973.34000	3.97334	3,399,290	25.03	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put			5,477.10000	5.47710	6,118,560	25.03	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put			14,961.52000	14.96152	16,027,120	23.46	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call			2,048.19000	2.04819	1,727,620	23.52	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			12,484.67000	12.48467	13,394,050	23.52	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call			2,064.47000	2.06447	1,741,930	23.52	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			12,424.15000	12.42415	13,331,560	23.52	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			2,032.01000	2.03201	1,713,400	23.52	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			12,545.40000	12.54540	13,456,740	23.52	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call			2,952.72000	2.95272	2,531,240	23.64	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put			9,828.08000	9.82808	10,636,550	23.64	0.00	0	4
R2044	On	04/02/2021	Bond Future	10.29	Call			1,936.66000	1.93666	1,629,720	23.52	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			12,913.95000	12.91395	13,836,960	23.52	0.00	0	4
R2044	On	04/02/2021	Bond Future	9.66	Put			17,222.40000	17.22240	18,255,190	23.52	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call			1,113.29000	1.11329	916,130	23.52	0.00	0	4
R2044	On	04/02/2021	Bond Future	10.04	Put			14,527.42000	14.52742	15,496,940	23.52	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			1,571.80000	1.57180	1,311,370	23.52	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			7,092.14000	7.09214	6,366,440	21.87	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			5,117.55000	5.11755	5,636,630	21.87	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call			7,124.66000	7.12466	6,397,100	21.88	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			5,093.02000	5.09302	5,610,240	21.88	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			7,157.22000	7.15722	6,427,810	21.89	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put			5,068.61000	5.06861	5,583,980	21.89	0.00	0	
Total R2044 Option												0.00	0	15,7
Total For R2044												2,392,745.85	31	92,5
R2048	On	06/08/2020	Bond Future			11.56270	80.68777	11.38703	81.85165		22.92	968,253.24	12	110,4
R2048	On	05/11/2020	Bond Future			11.77420	77.13136	11.59084	78.30793		25.63	0.00	0	
R2048	On	04/02/2021	Bond Future			11.99148	78.02998	11.79974	79.22063		23.95	0.00	0	
R2048	On	06/05/2021	Bond Future			12.20706	74.54336	12.00679	75.74833		21.91	0.00	0	
Total R2048 Future												968,253.24	12	110,4
R2048	On	06/08/2020	Bond Future	10.19	Call			128.29000	0.12829	67,930	20.71	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Put			8,974.76000	8.97476	10,078,280	20.71	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Call			132.51000	0.13251	70,400	20.71	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Put			8,897.82000	8.89782	9,999,590	20.71	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Call			124.18000	0.12418	65,540	20.71	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Put			9,051.93000	9.05193	10,157,170	20.71	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	06/08/2020	Bond Future	12.25	Put			655.69000	0.65569	867,670	25.39	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Call			6,085.46000	6.08546	5,133,560	25.39	0.00	0	8
R2048	On	06/08/2020	Bond Future	11.80	Put			1,291.25000	1.29125	1,664,350	24.13	0.00	0	
R2048	On	06/08/2020	Bond Future	11.80	Call			3,978.38000	3.97838	3,187,600	24.13	0.00	0	4
R2048	On	06/08/2020	Bond Future	11.10	Put			3,435.62000	3.43562	4,172,200	22.66	0.00	0	
R2048	On	06/08/2020	Bond Future	11.10	Call			1,464.46000	1.46446	1,037,160	22.66	0.00	0	4
R2048	On	06/08/2020	Bond Future	12.75	Put			246.90000	0.24690	342,000	25.39	0.00	0	
R2048	On	06/08/2020	Bond Future	12.75	Call			8,516.59000	8.51659	7,447,810	25.39	0.00	0	8
R2048	On	06/08/2020	Bond Future	10.35	Put			7,782.05000	7.78205	8,850,180	20.89	0.00	0	
R2048	On	06/08/2020	Bond Future	10.35	Call			218.38000	0.21838	122,630	20.89	0.00	0	6
R2048	On	06/08/2020	Bond Future	11.85	Put			1,199.35000	1.19935	1,551,070	24.27	0.00	0	
R2048	On	06/08/2020	Bond Future	11.85	Call			4,200.47000	4.20047	3,388,310	24.27	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Put			3,222.26000	3.22226	3,931,420	22.74	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Call			1,600.84000	1.60084	1,146,120	22.74	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Put			4,641.94000	4.64194	5,511,040	22.10	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Call			880.22000	0.88022	585,440	22.10	0.00	0	6
R2048	On	06/08/2020	Bond Future	9.25	Put			17,109.56000	17.10956	18,271,840	20.71	0.00	0	
R2048	On	06/08/2020	Bond Future	9.25	Call			2.54000	0.00254	0,940	20.71	0.00	0	20,6
R2048	On	06/08/2020	Bond Future	9.00	Put			19,533.62000	19.53362	20,697,070	20.71	0.00	0	
R2048	On	06/08/2020	Bond Future	9.00	Call			0.64000	0.00064	0,210	20.71	0.00	0	3,0
R2048	On	05/11/2020	Bond Future	11.00	Put			6,958.92000	6.95892	7,679,070	24.85	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call			2,934.03000	2.93403	2,477,610	24.85	0.00	0	8
R2048	On	05/11/2020	Bond Future	10.00	Put			12,732.57000	12.73257	13,707,530	23.82	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call			979.16000	0.97916	777,550	23.82	0.00	0	8
R2048	On	05/11/2020	Bond Future	10.04	Call			1,027.71000	1.02771	818,050	23.82	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put			12,447.44000	12.44744	13,414,350	23.82	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call			1,003.22000	1.00322	797,610	23.82	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put			12,589.52000	12.58952	13,560,480	23.82	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call			1,015.42000	1.01542	807,780	23.82	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put			12,518.36000	12.51836	13,487,290	23.82	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call			2,339.51000	2.33951	1,997,260	22.64	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put			11,557.76000	11.55776	12,406,160	22.64	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call			2,303.12000	2.30312	1,964,930	22.64	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put			11,676.28000	11.67628	12,528,740	22.64	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call			2,321.27000	2.32127	1,981,050	22.64	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put			11,616.91000	11.61691	12,467,340	22.64	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			7,219.55000	7.21955	6,514,890	22.59	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			5,234.18000	5.23418	5,734,490	22.59	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call			7,253.53000	7.25353	6,547,070	22.60	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			5,210.07000	5.21007	5,708,580	22.60	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	06/05/2021	Bond Future	12.36	Call			7,287.26000	7.28726	6,579,020	22.62	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			5,185.80000	5.18580	5,682,530	22.62	0.00	0	
Total R2048 Option												0.00	0	29,08
Total For R2048												968,253.24	12	139,57
R208	On	06/08/2020	Bond Future			3.43137	104.52911	3.44640	104.51957		0.36	0.00	0	23,35
R208	On	05/11/2020	Bond Future			2.86061	102.24513	2.88403	102.23598		0.25	0.00	0	
Total R208 Future												0.00	0	23,35
R208	On	06/08/2020	Bond Future	5.56	Call			1,326.11000	1.32611	1,335,650	0.41	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Put			0.00000	0.00000	0,000	0.41	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Call			1,332.31000	1.33231	1,341,850	0.41	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Put			0.00000	0.00000	0,000	0.41	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Call			1,319.91000	1.31991	1,329,450	0.41	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Put			0.00000	0.00000	0,000	0.41	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call			735.21000	0.73521	744,360	0.30	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put			0.00000	0.00000	0,000	0.30	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call			739.06000	0.73906	748,210	0.30	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put			0.00000	0.00000	0,000	0.30	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call			731.36000	0.73136	740,510	0.30	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put			0.00000	0.00000	0,000	0.30	0.00	0	
Total R208 Option												0.00	0	23,35
Total For R208												0.00	0	23,35
R209	On	06/08/2020	Bond Future			10.98847	67.24784	10.82327	68.14994		21.81	0.00	0	59,97
R209	On	05/11/2020	Bond Future			11.18775	64.82018	11.01628	65.73220		25.57	0.00	0	
R209	On	04/02/2021	Bond Future			11.38676	65.57566	11.20870	66.49861		23.77	0.00	0	
R209	On	06/05/2021	Bond Future			11.59117	63.21450	11.40621	64.14855		21.36	0.00	0	
Total R209 Future												0.00	0	59,97
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	20.46	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Put			41,274.72000	41.27472	42,176,820	20.46	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	20.46	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Put			41,166.39000	41.16639	42,068,490	20.46	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	20.46	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put			41,383.20000	41.38320	42,285,300	20.46	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call			1,732.94000	1.73294	1,456,230	24.68	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put			7,485.49000	7.48549	8,120,800	24.68	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call			1,749.59000	1.74959	1,470,930	24.68	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put			7,441.42000	7.44142	8,074,780	24.68	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call			1,716.40000	1.71640	1,441,620	24.67	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put			7,529.74000	7.52974	8,166,980	24.67	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call			2,439.10000	2.43910	2,128,120	23.01	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/02/2021	Bond Future	10.11	Put		8,590.82000	8.59082	9,202,790	23.01	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		2,457.10000	2.45710	2,144,490	23.02	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		8,549.07000	8.54907	9,159,410	23.02	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		2,421.17000	2.42117	2,111,820	23.00	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		8,632.71000	8.63271	9,246,310	23.00	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Call		7,416.61000	7.41661	6,803,820	22.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		3,407.16000	3.40716	3,728,420	22.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		7,447.46000	7.44746	6,833,440	22.75	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		3,391.65000	3.39165	3,711,680	22.75	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		7,385.79000	7.38579	6,774,230	22.72	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		3,422.74000	3.42274	3,745,230	22.72	0.00	0	
Total R209 Option											0.00	0	
Total For R209											0.00	0	59,97
R210	On	06/08/2020	Bond Future			183.48116	183.48116	183.51107	183.51107		0.00	0	1,95
R210	On	05/11/2020	Bond Future			182.79435	182.79435	182.82538	182.82538		0.00	0	
R210	On	04/02/2021	Bond Future			184.96665	184.96665	184.99884	184.99884		0.00	0	
R210	On	06/05/2021	Bond Future			184.49945	184.49945	184.53255	184.53255		0.00	0	
Total R210 Future											0.00	0	1,95
Total For R210											0.00	0	1,95
R212	On	06/08/2020	Bond Future			165.75475	165.75475	165.79018	165.79018		25,691,986.25	155	7,04
R212	On	05/11/2020	Bond Future			167.55100	167.55100	167.58759	167.58759		0.00	0	
R212	On	04/02/2021	Bond Future			167.24737	167.24737	167.28511	167.28511		0.00	0	
R212	On	06/05/2021	Bond Future			169.27556	169.27556	169.31415	169.31415		0.00	0	
Total R212 Future											25,691,986.25	155	7,04
Total For R212											25,691,986.25	155	7,04
R213	On	06/08/2020	Bond Future			9.93386	84.21708	9.76342	85.18099	16.19	168,434.16	2	17,15
R213	On	05/11/2020	Bond Future			10.13653	81.58019	9.95916	82.55472	18.85	0.00	0	
R213	On	04/02/2021	Bond Future			10.34312	82.53040	10.15823	83.51661	17.57	0.00	0	
R213	On	06/05/2021	Bond Future			10.54983	79.98000	10.35722	80.97819	15.65	0.00	0	
Total R213 Future											168,434.16	2	17,15
R213	On	06/08/2020	Bond Future	9.29	Call		643.05000	0.64305	408,350	15.65	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put		3,401.05000	3.40105	4,130,260	15.65	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Call		659.05000	0.65905	419,860	15.66	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put		3,357.54000	3.35754	4,082,260	15.66	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call		675.41000	0.67541	431,680	15.67	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Put		3,314.45000	3.31445	4,034,630	15.67	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call		2,709.85000	2.70985	2,294,530	18.55	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put		4,731.48000	4.73148	5,290,690	18.55	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	05/11/2020	Bond Future	9.61	Call		2,733.81000	2.73381	2,316,050	18.56	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put		4,698.26000	4.69826	5,255,030	18.56	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call		2,686.02000	2.68602	2,273,130	18.54	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put		4,764.88000	4.76488	5,326,520	18.54	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		6,971.11000	6.97111	7,592,070	17.16	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call		2,717.36000	2.71736	2,350,200	17.16	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put		6,934.25000	6.93425	7,553,300	17.16	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		2,738.13000	2.73813	2,369,030	17.17	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		6,897.55000	6.89755	7,514,660	17.17	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		2,696.69000	2.69669	2,331,440	17.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		1,879.88000	1.87988	2,124,060	16.68	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call		9,418.63000	9.41863	8,663,340	16.68	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		1,866.70000	1.86670	2,109,600	16.68	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		9,451.30000	9.45130	8,694,750	16.68	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		1,853.59000	1.85359	2,095,230	16.68	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		9,385.99000	9.38599	8,631,980	16.68	0.00	0	
Total R213 Option											0.00	0	
Total For R213											168,434.16	2	17,15
R214	On	06/08/2020	Bond Future			11.23649	65.21271	11.06605	66.15678	23.29	912,977.94	14	19,85
R214	On	05/11/2020	Bond Future			11.43183	62.62662	11.25474	63.58100	27.34	0.00	0	
R214	On	04/02/2021	Bond Future			11.63107	63.35618	11.44679	64.32199	25.44	0.00	0	
R214	On	06/05/2021	Bond Future			11.82810	60.83021	11.63656	61.80760	22.85	0.00	0	
Total R214 Future											912,977.94	14	19,85
R214	On	06/08/2020	Bond Future	9.98	Call		168.51000	0.16851	95,660	21.79	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put		6,762.93000	6.76293	7,634,150	21.79	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call		173.47000	0.17347	98,770	21.79	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put		6,702.27000	6.70227	7,571,640	21.79	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call		163.66000	0.16366	92,640	21.79	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put		6,823.80000	6.82380	7,696,850	21.79	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call		1,805.40000	1.80540	1,513,020	26.31	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		7,701.58000	7.70158	8,363,580	26.31	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		1,822.87000	1.82287	1,528,430	26.32	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		7,656.06000	7.65606	8,316,000	26.32	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		1,789.21000	1.78921	1,498,800	26.31	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		7,748.48000	7.74848	8,412,450	26.31	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		2,494.83000	2.49483	2,170,590	24.57	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		8,979.60000	8.97960	9,621,170	24.57	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		2,513.38000	2.51338	2,187,420	24.57	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		8,935.88000	8.93588	9,575,730	24.57	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/02/2021	Bond Future	10.31	Call			2,476.37000	2.47637	2,153,840	24.56	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			9,023.49000	9.02349	9,666,770	24.56	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call			6,954.47000	6.95447	6,339,550	23.90	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			3,865.17000	3.86517	4,227,640	23.90	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			6,984.61000	6.98461	6,368,360	23.92	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			3,847.87000	3.84787	4,209,010	23.92	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			6,924.34000	6.92434	6,310,780	23.88	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			3,882.55000	3.88255	4,246,380	23.88	0.00	0	
Total R214 Option												0.00	0	
Total For R214												912,977.94	14	19,85
Total for Bond												60,574,879.77	516	1,267,9€
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
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	

Contract 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 R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future									0.00	0	
Total For R209/R204									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R212 Future									0.00	0	
Total For R212									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 06/08/2020 GOVI			688.81900	688.81900	695.71300	695.71300			0.00	0	1,02
GOVI On 05/11/2020 GOVI			696.19000	696.19000	703.16200	703.16200			0.00	0	
GOVI On 04/02/2021 GOVI			704.29200	704.29200	711.34800	711.34800			0.00	0	
GOVI On 06/05/2021 GOVI			712.66200	712.66200	719.80300	719.80300			0.00	0	
Total GOVI Future									0.00	0	1,02
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			324,170.00000	32.41700	393,110,000		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			324,270.00000	32.42700	393,210,000		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			324,070.00000	32.40700	393,010,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.84	Call			0.00000	0.00000	0,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
GOVI	On	05/11/2020	GOVI	737.84	Put		346,780.00000	34.67800	416,500,000		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		346,880.00000	34.68800	416,600,000		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		346,680.00000	34.66800	416,400,000		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		396,020.00000	39.60200	466,580,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Put		396,120.00000	39.61200	466,680,000		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		395,920.00000	39.59200	466,480,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call		411,330.00000	41.13300	339,920,000		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		411,230.00000	41.12300	339,820,000		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		411,130.00000	41.11300	339,720,000		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	1,02
Total for GOVI											0.00	0	1,02
AL37	On	06/08/2020	Index Future			727.02800	727.02800	730.22200	730.22200		0.00	0	
AL37	On	05/11/2020	Index Future			734.80800	734.80800	738.04000	738.04000		0.00	0	
AL37	On	04/02/2021	Index Future			743.35900	743.35900	746.63100	746.63100		0.00	0	
AL37	On	06/05/2021	Index Future			752.19300	752.19300	755.50600	755.50600		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	06/08/2020	Index Future			795.55900	795.55900	804.43500	804.43500		0.00	0	
AL7T	On	05/11/2020	Index Future			804.07300	804.07300	813.04800	813.04800		0.00	0	
AL7T	On	04/02/2021	Index Future			813.43000	813.43000	822.51200	822.51200		0.00	0	
AL7T	On	06/05/2021	Index Future			823.09700	823.09700	832.28900	832.28900		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	06/08/2020	Index Future			696.95800	696.95800	703.92900	703.92900		0.00	0	2'
ALBI	On	05/11/2020	Index Future			704.41700	704.41700	711.46500	711.46500		0.00	0	
ALBI	On	04/02/2021	Index Future			712.61400	712.61400	719.74800	719.74800		0.00	0	
ALBI	On	06/05/2021	Index Future			721.08300	721.08300	728.30300	728.30300		0.00	0	
Total ALBI Future											0.00	0	21
Total For ALBI											0.00	0	21

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IGOV	On	06/08/2020	Index Future			250.96600	250.96600	252.31400	252.31400			0.00	0	1,20
IGOV	On	05/11/2020	Index Future			253.71400	253.71400	255.07800	255.07800			0.00	0	4
IGOV	On	04/02/2021	Index Future			256.72800	256.72800	258.10900	258.10900			0.00	0	
IGOV	On	06/05/2021	Index Future			259.83900	259.83900	261.23800	261.23800			0.00	0	
Total IGOV Future												0.00	0	1,25
Total For IGOV												0.00	0	1,25
Total for Index												0.00	0	1,46
JIBAR	f On	15/07/2020	Jibar Future			3.87000	96.13000	3.87000	96.13000			0.00	0	
JIBAR	f On	19/08/2020	Jibar Future			3.63000	96.37000	3.62000	96.38000			0.00	0	
JIBAR	f On	16/09/2020	Jibar Future			3.60000	96.40000	3.59000	96.41000			0.00	0	
JIBAR	f On	21/10/2020	Jibar Future			3.45000	96.55000	3.44000	96.56000			0.00	0	
JIBAR	f On	18/11/2020	Jibar Future			3.44000	96.56000	3.42000	96.58000			0.00	0	
JIBAR	f On	15/12/2020	Jibar Future			3.41000	96.59000	3.40000	96.60000			0.00	0	3
JIBAR	f On	17/03/2021	Jibar Future			3.45000	96.55000	3.42000	96.58000			0.00	0	
JIBAR	f On	15/06/2021	Jibar Future			3.62000	96.38000	3.59000	96.41000			0.00	0	
JIBAR	f On	15/09/2021	Jibar Future			3.63500	96.36500	3.59500	96.40500			0.00	0	
JIBAR	f On	15/12/2021	Jibar Future			3.97500	96.02500	3.93500	96.06500			0.00	0	
JIBAR	f On	16/03/2022	Jibar Future			3.99500	96.00500	3.93500	96.06500			0.00	0	
JIBAR	f On	15/06/2022	Jibar Future			4.53500	95.46500	4.46500	95.53500			0.00	0	
Total Jibar Future												0.00	0	3
Total For JIBAR FUTURE												0.00	0	3
Total for Jibar												0.00	0	3
5Y STN	On	21/12/2021	Interest Rate Swap			90.63000	90.63000	90.62000	90.62000			0.00	0	5
Total 5Y STND Future												0.00	0	5
Total For 5Y STND												0.00	0	5
Total for Interest Rate Swap												0.00	0	5
Total for Derivatives :												60,574,879.77	516	1,270,53
AA06	On	15/04/2021	Spot Bond				100.00000	0.00000	99.56522			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			5.68000	104.99463	5.68000	104.97857			0.00	0	
Total AA07 SPOT												0.00	0	
Total For AA07												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AB01R On 24/11/2020 Spot Bond			10.00000	106.68700	10.00000	106.65900				0.00	0	
Total AB01R186 SPOT										0.00	0	
Total For AB01R186										0.00	0	
AB018L On 04/09/2020 Spot Bond			11.37000	103.80698	11.37000	103.77522				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	104.03938	11.81000	104.00695				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	59.12751	100.00000	58.99736				0.00	0	
Total AB024U SPOT										0.00	0	
Total For AB024U										0.00	0	
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB025U SPOT										0.00	0	
Total For AB025U										0.00	0	
AB026L On 20/08/2021 Spot Bond			100.00000	51.64457	100.00000	51.52963				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	

Contract 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 AB030U										0.00	0	
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB031U SPOT										0.00	0	
Total For AB031U										0.00	0	
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB032U SPOT										0.00	0	
Total For AB032U										0.00	0	
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB033U SPOT										0.00	0	
Total For AB033U										0.00	0	
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB034U SPOT										0.00	0	
Total For AB034U										0.00	0	
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB035U SPOT										0.00	0	
Total For AB035U										0.00	0	
ABC12L On 25/11/2020 Spot Bond			10.00000	106.90000	10.00000	106.87200				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			4.80000	4.80000	4.80000	287.86214				0.00	0	187,000,00
Total ABCPI3 SPOT										0.00	0	187,000,00
Total For ABCPI3										0.00	0	187,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.34300				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	102.49490				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.63222				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABF19U SPOT										0.00	0	
Total For ABF19U										0.00	0	
ABFN0L On 17/03/2026 Spot Bond					0.00000	100.33744				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1 On 14/05/2022 Spot Bond					0.00000	101.72088				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2020 Spot Bond					0.00000	101.12217				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.31856				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	102.19322				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	100.96477				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	100.82305				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	102.95308				0.00	200,000,000	100,000,000
Total ABFN23 SPOT										0.00	200,000,000	100,000,000
Total For ABFN23										0.00	200,000,000	100,000,000
ABFN2 On 17/10/2020 Spot Bond					0.00000	101.40168				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.77900				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	104.67390				0.00	0	169,000,000
Total ABFN26 SPOT										0.00	0	169,000,000
Total For ABFN26										0.00	0	169,000,000
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.68149				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2! On 29/08/2023 Spot Bond					0.00000	100.45266				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2! On 29/08/2025 Spot Bond					0.00000	100.84488				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3! On 29/08/2028 Spot Bond					0.00000	99.71076				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.88374				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3! On 15/11/2023 Spot Bond					0.00000	100.70565				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3! On 15/11/2024 Spot Bond					0.00000	100.92695				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3! On 07/02/2022 Spot Bond					0.00000	101.06156				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3! On 07/02/2024 Spot Bond					0.00000	101.04581				0.00	2,000,000,000	1,000,000,000
Total ABFN35 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ABFN35										0.00	2,000,000,000	1,000,000,000
ABFN3! On 07/02/2026 Spot Bond					0.00000	100.88669				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.03821				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3! On 23/04/2022 Spot Bond					0.00000	101.21656				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3! On 16/09/2022 Spot Bond					0.00000	99.97210				0.00	4,200,000,000	2,100,000,000
Total ABFN39 SPOT										0.00	4,200,000,000	2,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN39										0.00	4,200,000,000	2,100,000,000
ABFN4 On 16/09/2024 Spot Bond					0.00000	99.59282				0.00	1,000,000,000	500,000,000
Total ABFN40 SPOT										0.00	1,000,000,000	500,000,000
Total For ABFN40										0.00	1,000,000,000	500,000,000
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.13159				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.18991				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	99.90878				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	99.90609				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	99.90423				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.19898				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.74370				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.16116				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.30521				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			5.75000	5.75000	5.75000	141.10710				0.00	0	210,000,000
Total ABKI03 SPOT										0.00	0	210,000,000
Total For ABKI03										0.00	0	210,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	47.51485	100.00000	47.41764				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.63000	8.63000	8.63000	130.18431				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	15.02812	100.00000	14.99756				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	96.06443				0.00	0	203,113,00
Total ABKS1 SPOT										0.00	0	203,113,00
Total For ABKS1										0.00	0	203,113,00
ABN05 On 18/04/2021 Spot Bond			4.11000	211.55429	4.11000	211.56624				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.83000	4.83000	4.83000	132.98770				0.00	0	12,000,00
Total ABN61 SPOT										0.00	0	12,000,00
Total For ABN61										0.00	0	12,000,00
ABN62 On 31/03/2028 Spot Bond			5.33000	5.33000	5.33000	170.81009				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.30000	5.30000	5.30000	196.35812				0.00	0	3,000,00
Total ABN63 SPOT										0.00	0	3,000,00
Total For ABN63										0.00	0	3,000,00
ABN67 On 28/02/2023 Spot Bond			6.52000	6.52000	6.52000	105.65822				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.02000	9.02000	9.02000	107.57503				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			5.18000	5.18000	5.18000	102.91064				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			9.56500	9.56500	9.56500	104.87706				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS11 On 09/04/2021 Spot Bond			5.01000	105.53567	5.01000	105.52140				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			5.91500	107.93149	5.91500	107.91439				0.00	0	125,000,00
Total ABS13 SPOT										0.00	0	125,000,00
Total For ABS13										0.00	0	125,000,00
ABS14 On 11/11/2020 Spot Bond			5.23500	102.79239	5.23500	102.77791				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.34000	111.14815	5.34000	111.13224				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.15500	115.79687	7.15500	115.77475				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.36500	113.92177	8.36500	113.89640				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			5.76000	114.59178	5.76000	114.57410				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.06500	106.34691	8.06500	106.32406				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	12.04757	100.00000	12.02105				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.83000	3.83000	3.83000	296.61656				0.00	0	76,000,00
Total ABSI2 SPOT										0.00	0	76,000,00
Total For ABSI2										0.00	0	76,000,00
ABSI4 On 31/01/2022 Spot Bond			3.03000	166.10337	3.03000	166.11748				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABT01U On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT01U SPOT										0.00	0	

Contract 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 ABT01U										0.00	0	
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT02U SPOT										0.00	0	
Total For ABT02U										0.00	0	
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT03U SPOT										0.00	0	
Total For ABT03U										0.00	0	
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT04U SPOT										0.00	0	
Total For ABT04U										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.46500	10.46500	10.46500	101.40339				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	
ACL08L On 25/11/2020 Spot Bond			10.00000	106.90000	10.00000	106.87200				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	100.27869				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL09L On 20/12/2025 Spot Bond					0.00000	100.27059				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	286.70323				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL12L On 20/09/2021 Spot Bond					0.00000	286.75827				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL12L On 20/09/2021 Spot Bond					0.00000	100.26068				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14L On 25/11/2020 Spot Bond			10.00000	106.90000	10.00000	106.87200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL144 On 20/12/2021 Spot Bond					0.00000	100.26191				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL184 On 20/09/2022 Spot Bond					0.00000	99.60331				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	100.34990				0.00	0	
Total ACL187 SPOT										0.00	0	
Total For ACL187										0.00	0	
ACL188 On 20/09/2020 Spot Bond					0.00000	100.26873				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	
ACL190 On 20/09/2022 Spot Bond					0.00000	100.27001				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.27001				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.27693				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.27693				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	193.90427				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	196.38376				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL214 On 20/09/2020 Spot Bond					0.00000	99.66783				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL217 On 20/12/2023 Spot Bond					0.00000	100.25704				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	101.32754				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.25540				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.24931				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.69243				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.02750				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.79256				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.79894				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.71321				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	96.64009				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	94.49148				0.00	2,000,000,000	3,000,000,000
Total AGL03 SPOT										0.00	2,000,000,000	3,000,000,000
Total For AGL03										0.00	2,000,000,000	3,000,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	97.84478				0.00	2,320,000,000	1,160,000,000
Total AGT01 SPOT										0.00	2,320,000,000	1,160,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AGT01										0.00	2,320,000,000	1,160,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	98.09522				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	94.03734				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	101.36619				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	101.18437				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	101.37712				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	101.33424				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	101.32357				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.44087				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.55815				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.94184				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	102.05903				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	101.02515				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.81687				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.56000	112.90798	6.56000	112.88796				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.85519				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.90625				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.26297				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.18634				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.36589				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.85512				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.90617				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.26278				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHL1BU SPOT										0.00	0	
Total For AHL1BU										0.00	0	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,74
Total AHY2U SPOT										0.00	0	4,160,827,74
Total For AHY2U										0.00	0	4,160,827,74
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIG2U SPOT										0.00	0	
Total For AIG2U										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.64000	114.91417	6.64000	114.89366				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			6.21000	111.36063	6.21000	111.34212				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	92.66438	11.44000	92.63637				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.76000	169.19037	5.76000	169.19248				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	101.48787				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF05 On 24/08/2020 Spot Bond					0.00000	100.83270				0.00	0	
Total APF05 SPOT										0.00	0	

Contract 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 APF05										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.19032				0.00	400,000,000	500,000,000
Total APF06 SPOT										0.00	400,000,000	500,000,000
Total For APF06										0.00	400,000,000	500,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	100.20632				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.93906				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.39094				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.43421				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond					0.00000	100.30233				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AS224U SPOT										0.00	0	
Total For AS224U										0.00	0	
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS248U SPOT										0.00	0	
Total For AS248U										0.00	0	
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS249U SPOT										0.00	0	
Total For AS249U										0.00	0	
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS266U SPOT										0.00	0	
Total For AS266U										0.00	0	
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS288U SPOT										0.00	0	
Total For AS288U										0.00	0	
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS294U SPOT										0.00	0	
Total For AS294U										0.00	0	
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS343U SPOT										0.00	0	
Total For AS343U										0.00	0	
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS391U SPOT										0.00	0	
Total For AS391U										0.00	0	
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS404U SPOT										0.00	0	
Total For AS404U										0.00	0	
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS410U SPOT										0.00	0	
Total For AS410U										0.00	0	
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS423U SPOT										0.00	0	
Total For AS423U										0.00	0	
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS424U SPOT										0.00	0	
Total For AS424U										0.00	0	
AS430L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS430U SPOT										0.00	0	
Total For AS430U										0.00	0	
AS433L On 21/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS433U SPOT										0.00	0	
Total For AS433U										0.00	0	
AS441L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS441U SPOT										0.00	0	
Total For AS441U										0.00	0	
AS442L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS442U SPOT										0.00	0	
Total For AS442U										0.00	0	
AS447L On 19/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS447U SPOT										0.00	0	
Total For AS447U										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.55000	212.96942	5.55000	212.97327				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.56500	191.11904	5.56500	191.12241				0.00	0	
Total ASN037 SPOT										0.00	0	

Contract 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 ASN037									0.00	0	
ASN08 On 20/09/2020 Spot Bond					0.00000	100.24438			0.00	0	
Total ASN080 SPOT									0.00	0	
Total For ASN080									0.00	0	
ASN08 On 03/09/2020 Spot Bond					0.00000	100.91471			0.00	0	
Total ASN084 SPOT									0.00	0	
Total For ASN084									0.00	0	
ASN08 On 01/10/2020 Spot Bond					0.00000	129.66525			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	101.42476			0.00	0	132,000,00
Total ASN092 SPOT									0.00	0	132,000,00
Total For ASN092									0.00	0	132,000,00
ASN09 On 10/11/2020 Spot Bond					0.00000	101.08734			0.00	0	
Total ASN096 SPOT									0.00	0	
Total For ASN096									0.00	0	
ASN09 On 20/12/2020 Spot Bond					0.00000	97.91709			0.00	0	
Total ASN099 SPOT									0.00	0	
Total For ASN099									0.00	0	
ASN11 On 02/12/2020 Spot Bond					0.00000	100.60375			0.00	0	
Total ASN111 SPOT									0.00	0	
Total For ASN111									0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	100.48675			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	100.35778			0.00	0	
Total ASN121 SPOT									0.00	0	
Total For ASN121									0.00	0	
ASN13 On 20/12/2020 Spot Bond					0.00000	100.35375			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN134 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	
ASN135 On 31/01/2022 Spot Bond			3.76000	164.29787	3.76000	164.30859				0.00	0	85,800,00
Total ASN137 SPOT										0.00	0	85,800,00
Total For ASN137										0.00	0	85,800,00
ASN137 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	
ASN140 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	
ASN144 On 20/06/2021 Spot Bond					0.00000	95.18102				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN145 On 04/05/2021 Spot Bond					0.00000	101.22897				0.00	0	100,000,00
Total ASN146 SPOT										0.00	0	100,000,00
Total For ASN146										0.00	0	100,000,00
ASN146 On 04/05/2021 Spot Bond					0.00000	101.23902				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN147 On 31/01/2022 Spot Bond			3.80500	164.18743	3.80500	164.19794				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN149 On 31/05/2021 Spot Bond					0.00000	52.74754				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN150 On 02/06/2021 Spot Bond					0.00000	100.62277				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN152 On 31/03/2028 Spot Bond			5.97000	163.62702	5.97000	163.62812				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	

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 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15(On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16(On 08/08/2021 Spot Bond					0.00000	101.17740				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16(On 19/08/2021 Spot Bond					0.00000	100.92503				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	100.68334				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	100.29807				0.00	0	
Total ASN181 SPOT										0.00	0	

Contract 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 ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.12600				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.53000	95.82303	5.53000	95.82472				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.23634				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.23967				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.25085				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.91147				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.02184				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 28/08/2020 Spot Bond					0.00000	100.63686				0.00	0	
Total ASN210 SPOT										0.00	0	
Total For ASN210										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.66566				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	100.61266				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.29726				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.23837				0.00	0	

Contract 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	101.00631				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.91620				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	100.85263				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.38682				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.20367				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.25460				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.32153				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 20/01/2021 Spot Bond					0.00000	100.44345				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN315 On 31/03/2029 Spot Bond			5.23500	5.23500	5.23500	91.83793				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.64500	5.64500	5.64500	84.84274				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.24190				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	100.27405				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	101.10296				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.24361				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.64000	94.45687	5.64000	94.45825				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.25863				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 12/02/2021 Spot Bond					0.00000	101.09789				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34 On 12/02/2021 Spot Bond					0.00000	101.09789				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.23629				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.23710				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.24848				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.24848				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.61263				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	100.29514				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.24399				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.25251				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	101.28465				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.36678				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.36678				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.29153				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.24602				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2020 Spot Bond					0.00000	100.83537				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.32975				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.24439				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.28496				0.00	0	

Contract 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	100.51749				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2020 Spot Bond					0.00000	101.32230				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	100.30238				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 17/06/2021 Spot Bond					0.00000	100.29132				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.29132				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN445 On 22/06/2023 Spot Bond					0.00000	100.22990				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	100.23671				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.12617				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 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	100.77331				0.00	21,000,000	21,000,000
Total BAW18 SPOT										0.00	21,000,000	21,000,000
Total For BAW18										0.00	21,000,000	21,000,000
BAW19 On 05/12/2020 Spot Bond			5.81000	102.33654	5.81000	102.32064		113,876,000,000.00		19,600,000	1,004,900,000	
Total BAW19 SPOT								113,876,000,000.00		19,600,000	1,004,900,000	
Total For BAW19								113,876,000,000.00		19,600,000	1,004,900,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW21 On 24/03/2022 Spot Bond			5.64000	108.54750	5.64000	108.53109				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.64379	9.30000	102.61844				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	100.48673				0.00	0	400,000,00
Total BAW22 SPOT										0.00	0	400,000,00
Total For BAW22										0.00	0	400,000,00
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW26U SPOT										0.00	0	
Total For BAW26U										0.00	0	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW27U SPOT										0.00	0	
Total For BAW27U										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.30564				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.77305				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.48629				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.10801				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	103.08895				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.16639				0.00	0	
Total BAYA62 SPOT										0.00	0	

Contract 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 BAYA62										0.00	0	
BAYA62 On 30/11/2020 Spot Bond					0.00000	100.97039				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA63 On 30/09/2022 Spot Bond					0.00000	100.16824				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA64 On 30/09/2020 Spot Bond					0.00000	100.34222				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA65 On 31/03/2021 Spot Bond					0.00000	100.16646				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA66 On 31/03/2023 Spot Bond			8.41000	8.41000	8.41000	106.88280				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA67 On 30/06/2021 Spot Bond					0.00000	100.15427				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.15427				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.15427				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA71 On 31/03/2026 Spot Bond			11.07500	11.07500	11.07500	107.81927				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.17134				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	100.19471				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.16886				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.16894				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.17368				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.17297				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.17297				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.20012				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.17548				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2020 Spot Bond					0.00000	100.91435				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB08 On 30/06/2021 Spot Bond					0.00000	100.19650				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.20035				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.20035				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.20035				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.20530				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.20098				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.20098				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.20821				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										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	
BC127 On 08/05/2021 Spot Bond					0.00000	101.07990				0.00	0	
Total BC127 SPOT										0.00	0	

Contract 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 BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.97875				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	100.43154				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.02000	8.02000	8.02000	102.32591				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD302U On 18/04/2028 Spot Bond			100.00000	9.88361	100.00000	9.86175				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.20518				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.02738				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.09251				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.13128				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BG1A7U SPOT										0.00	0	
Total For BG1A7U										0.00	0	
BGL05 On 04/09/2020 Spot Bond			5.91000	104.69924	5.91000	104.68245				0.00	0	
Total BGL05 SPOT										0.00	0	
Total For BGL05										0.00	0	
BGL06 On 04/09/2020 Spot Bond					0.00000	101.06521				0.00	0	300,000,00
Total BGL06 SPOT										0.00	0	300,000,00
Total For BGL06										0.00	0	300,000,00
BGL07 On 03/09/2022 Spot Bond			7.21000	113.08457	7.21000	113.06282				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.72512				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL09 On 29/09/2020 Spot Bond			5.91000	104.29832	5.91000	104.28166				0.00	0	
Total BGL09 SPOT										0.00	0	
Total For BGL09										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	103.46323				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.11000	106.33337	7.11000	106.31318				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	104.06662				0.00	200,000,000	100,000,000
Total BGL12 SPOT										0.00	200,000,000	100,000,000
Total For BGL12										0.00	200,000,000	100,000,000
BGL13 On 20/08/2021 Spot Bond			6.59000	109.93097	6.59000	109.91138				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	104.45189				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.91411				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.95841				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.40216				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.53860				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL19 On 29/09/2024 Spot Bond					0.00000	98.91866				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.65229				0.00	0	18,809,50
Total BGT01 SPOT										0.00	0	18,809,50
Total For BGT01										0.00	0	18,809,50
BID08 On 30/06/2022 Spot Bond					0.00000	100.58513				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.64786				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.92699				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.95000	112.34340	5.95000	112.32550				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.41713				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	98.15511				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.09364				0.00	0	500,000,00
Total BID14 SPOT										0.00	0	500,000,00
Total For BID14										0.00	0	500,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	98.54543				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.41421				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.89634				0.00	0	
Total BNPP02 SPOT										0.00	0	

Contract 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 BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.93163				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.01898				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.31981				0.00	4,700,000,000	2,420,000,000
Total BPPF04 SPOT										0.00	4,700,000,000	2,420,000,000
Total For BPPF04										0.00	4,700,000,000	2,420,000,000
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.22379				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	101.33179				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.50165				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 23/07/2020 Spot Bond					0.00000	101.16335				0.00	0	
Total BPPF16 SPOT										0.00	0	
Total For BPPF16										0.00	0	
BPPF1 On 19/11/2020 Spot Bond					0.00000	100.70878				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.84198				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.84503				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.63208				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BS2A1L 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	
BS2A2L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A2U SPOT										0.00	0	
Total For BS2A2U										0.00	0	
BS2B1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2B1U SPOT										0.00	0	
Total For BS2B1U										0.00	0	
BS2C1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2C1U SPOT										0.00	0	
Total For BS2C1U										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.35129				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.13386				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.73787				0.00	0	
Total CBL24 SPOT										0.00	0	
Total For CBL24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.83000	106.92973	4.83000	106.91586			127,512,000,000.00	26,400,000	6,600,000	
Total CBL26 SPOT									127,512,000,000.00	26,400,000	6,600,000	
Total For CBL26									127,512,000,000.00	26,400,000	6,600,000	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.06186				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.65399				0.00	1,400,000,000	700,000,000
Total CBL29 SPOT										0.00	1,400,000,000	700,000,000
Total For CBL29										0.00	1,400,000,000	700,000,000
CCT01 On 23/06/2023 Spot Bond			7.41500	113.98084	7.41500	113.95816				0.00	0	15,400,000,000
Total CCT01 SPOT										0.00	0	15,400,000,000
Total For CCT01										0.00	0	15,400,000,000
CCT02 On 12/06/2024 Spot Bond			8.99500	109.32267	8.99500	109.29639			5,397,000,000,000.00	600,000,000	3,500,000,000	
Total CCT02 SPOT									5,397,000,000,000.00	600,000,000	3,500,000,000	
Total For CCT02									5,397,000,000,000.00	600,000,000	3,500,000,000	
CCT03 On 15/03/2025 Spot Bond			8.86000	112.12799	8.86000	112.10158				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.79500	101.62764	9.79500	101.60095				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	106.89970	10.00000	106.87150				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	100.12798				0.00	0	
Total CGR21 SPOT										0.00	0	

Contract 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 CGR21										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	102.23504				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	101.87112				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR32 On 21/07/2020 Spot Bond					0.00000	101.82446				0.00	0	
Total CGR32 SPOT										0.00	0	
Total For CGR32										0.00	0	
CGR33 On 22/09/2020 Spot Bond					0.00000	100.32905				0.00	0	
Total CGR33 SPOT										0.00	0	
Total For CGR33										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.34726				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	100.26622				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.63800				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.46128				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond					0.00000	100.02064				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.55142				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.89694				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.95628				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL567U SPOT										0.00	0	
Total For CL567U										0.00	0	
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL569U SPOT										0.00	0	
Total For CL569U										0.00	0	
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL570U SPOT										0.00	0	
Total For CL570U										0.00	0	
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL572U SPOT										0.00	0	
Total For CL572U										0.00	0	
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL573U SPOT										0.00	0	
Total For CL573U										0.00	0	
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA4U SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLC2U SPOT										0.00	0	
Total For CLC2U										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	100.16093				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	158.36852	3.14000	158.30268				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			3.73000	3.73000	3.73000	156.60552				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	106.90000	10.00000	106.87200				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	106.90000	10.00000	106.87200				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN29 On 25/11/2020 Spot Bond			10.00000	106.90000	10.00000	106.87200				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN31 On 20/03/2023 Spot Bond			8.32000	107.12881	8.32000	107.10508				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	100.29816				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	99.69106				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.98000	114.60148	6.98000	114.58012				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	

Contract 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 CLN364										0.00	0	
CLN364 On 20/03/2024 Spot Bond			9.12000	115.74360	9.12000	115.71555				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	101.50728				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	101.39451				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	107.30849				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			5.80500	105.69676	5.80500	105.68033				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	101.84002	10.98000	101.81045				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			11.00000	103.25258	11.00000	103.22254				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/03/2021 Spot Bond					0.00000	99.44863				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			8.91000	114.32093	8.91000	114.29384				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	100.32864				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond					0.00000	100.25247				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 26/01/2021 Spot Bond					0.00000	101.49945				0.00	200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN387 SPOT										0.00	200,000,000	100,000,000
Total For CLN387										0.00	200,000,000	100,000,000
CLN394 On 20/09/2022 Spot Bond					0.00000	100.25458				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.05576				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	101.04842				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN409 On 18/07/2020 Spot Bond					0.00000	101.06326				0.00	0	
Total CLN409 SPOT										0.00	0	
Total For CLN409										0.00	0	
CLN410 On 20/09/2020 Spot Bond					0.00000	100.13174				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN411 On 20/09/2020 Spot Bond					0.00000	100.35669				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN412 On 18/07/2020 Spot Bond					0.00000	101.79964				0.00	0	
Total CLN412 SPOT										0.00	0	
Total For CLN412										0.00	0	
CLN413 On 20/09/2020 Spot Bond					0.00000	100.43646				0.00	0	
Total CLN413 SPOT										0.00	0	
Total For CLN413										0.00	0	
CLN415 On 20/09/2020 Spot Bond					0.00000	100.30924				0.00	0	
Total CLN415 SPOT										0.00	0	
Total For CLN415										0.00	0	
CLN416 On 18/07/2020 Spot Bond					0.00000	101.90961				0.00	0	
Total CLN416 SPOT										0.00	0	
Total For CLN416										0.00	0	
CLN418 On 23/09/2020 Spot Bond					0.00000	100.28871				0.00	0	
Total CLN418 SPOT										0.00	0	
Total For CLN418										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN419 On 20/12/2020 Spot Bond					0.00000	100.32950				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	100.83299				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	101.96508				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	101.44200				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	101.62700				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	101.50400				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	100.76119				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	101.08300				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	100.41424				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	159.17000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	102.36700				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	102.04000				0.00	0	
Total CLN432 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN432										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	102.25100				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	160.21000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	100.29104				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	100.27280				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	101.57196				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	162.78000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN440 On 24/05/2021 Spot Bond			5.70500	106.13509	5.70500	106.11887				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			3.73000	164.37154	3.73000	164.38240				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			7.08000	121.00593	7.08000	121.00308				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			7.32000	119.80357	7.32000	119.79998				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	100.34258				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.98619				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.16994				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.42815				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.41000	108.88718	6.41000	108.86852				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.39976				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.15109				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.87895				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	101.06840				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	100.74959				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 20/09/2020 Spot Bond					0.00000	100.29507				0.00	0	
Total CLN476 SPOT										0.00	0	
Total For CLN476										0.00	0	
CLN476 On 29/11/2021 Spot Bond			100.00000	39.56886	100.00000	39.48176				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN482 On 20/05/2021 Spot Bond					0.00000	101.44482				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	101.81041				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.55687				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.90500	105.92014	5.90500	105.90330				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN486 On 20/06/2022 Spot Bond					0.00000	100.63551				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN487 On 23/06/2021 Spot Bond			9.41000	103.82100	9.41000	106.56636				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.21000	109.65636	6.21000	109.63794				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.87822				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.29483				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2020 Spot Bond					0.00000	100.63380				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.61000	115.83101	6.61000	115.81054				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.68459				0.00	0	
Total CLN497 SPOT										0.00	0	

Contract 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 CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	100.91370				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN500 On 10/10/2020 Spot Bond					0.00000	99.95583				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	99.90208				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.89636				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN503 On 11/10/2024 Spot Bond					0.00000	99.89636				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2020 Spot Bond					0.00000	101.31399				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.63615				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2020 Spot Bond					0.00000	99.90444				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.47116				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	103.08408	9.96000	103.05685				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.85848	10.01000	101.83131				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.80666				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	100.20516	9.60000	100.35736				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.42130				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 17/09/2020 Spot Bond					0.00000	100.31622				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.69158				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	101.04887				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	103.00165	9.20000	102.97649				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	101.32412				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.97184				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.69907				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	102.10781				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.57257				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53(On 12/03/2021 Spot Bond					0.00000	100.39628				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53(On 12/03/2023 Spot Bond					0.00000	100.42130				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53(On 20/06/2023 Spot Bond					0.00000	100.27494				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53(On 18/07/2025 Spot Bond					0.00000	101.50482				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53(On 18/07/2025 Spot Bond			9.24500	9.24500	9.24500	109.22185				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53(On 18/07/2023 Spot Bond					0.00000	99.77718				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53(On 25/01/2023 Spot Bond					0.00000	101.29893				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54(On 17/01/2024 Spot Bond					0.00000	99.81435				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54(On 20/12/2023 Spot Bond					0.00000	112.97600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54(On 30/05/2022 Spot Bond					0.00000	100.62252				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN54(On 17/01/2024 Spot Bond					0.00000	99.81839				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54(On 21/08/2026 Spot Bond			8.71500	109.86988	8.71500	109.84414				0.00	0	
Total CLN546 SPOT										0.00	0	

Contract 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 CLN546									0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.76500	107.69904	8.76500	107.67394			0.00	0	
Total CLN547 SPOT									0.00	0	
Total For CLN547									0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.85500	107.01325	8.85500	106.98805			0.00	0	
Total CLN548 SPOT									0.00	0	
Total For CLN548									0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	294.45373			0.00	0	
Total CLN55 SPOT									0.00	0	
Total For CLN55									0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318			0.00	0	
Total CLN553 SPOT									0.00	0	
Total For CLN553									0.00	0	
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	100.88329			0.00	0	
Total CLN555 SPOT									0.00	0	
Total For CLN555									0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	101.06532			0.00	0	
Total CLN556 SPOT									0.00	0	
Total For CLN556									0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.06345			0.00	0	
Total CLN557 SPOT									0.00	0	
Total For CLN557									0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.75950			0.00	0	
Total CLN558 SPOT									0.00	0	
Total For CLN558									0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.79414			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	136.39900			0.00	0	
Total CLN560 SPOT									0.00	0	
Total For CLN560									0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.11816			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.87841	10.19000	101.39807				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.71500	107.03978	8.71500	107.59684				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.15946				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.79763				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.16931				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.57430				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.06386				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	101.15656				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.68191				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.94500	105.29366	8.94500	105.81998				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.10917				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN573 On 13/05/2021 Spot Bond					0.00000	101.88868				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.06851				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.37567				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN576 On 25/04/2023 Spot Bond					0.00000	96.19900				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.29919				0.00	200,000,000	100,000,000
Total CLN577 SPOT										0.00	200,000,000	100,000,000
Total For CLN577										0.00	200,000,000	100,000,000
CLN578 On 18/04/2026 Spot Bond					0.00000	101.45134				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.03200				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.08735				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.58829				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN583 On 16/09/2025 Spot Bond					0.00000	100.40129				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	101.33424				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.57357				0.00	0	
Total CLN585 SPOT										0.00	0	

Contract 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 CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	101.04533				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.46289				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.34307				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.32372				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.39427				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.40684				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			5.30000	124.86698	5.30000	102.70551				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.74783				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.13313				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.74783				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	101.07663				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.02730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.42477				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.32372				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.32372				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.54388				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.66319				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.10214				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	101.01786				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.10650				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.54370				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.79184				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	101.73217	9.32000	101.70685				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	101.32719				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.09501				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.48678				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.76689				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.58821				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2020 Spot Bond					0.00000	100.10688				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	100.32150				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	100.27280				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.28910				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.57355				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.23761				0.00	0	
Total CLN620 SPOT										0.00	0	

Contract 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 CLN620										0.00	0	
CLN62 On 28/10/2022 Spot Bond					0.00000	101.23384				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 On 28/04/2021 Spot Bond					0.00000	101.15743				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	100.33354				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	101.31804				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			6.48000	109.90328	6.48000	109.88403				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	101.03938				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	101.42267				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			12.38500	83.38326	12.38500	83.35574				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2021 Spot Bond					0.00000	100.83788				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			9.41500	103.97328	9.41500	103.94700				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.03540				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/05/2021 Spot Bond					0.00000	100.80476				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	99.96039				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.07196				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	101.11116				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.81677				0.00	0	240,000,00
Total CLN636 SPOT										0.00	0	240,000,00
Total For CLN636										0.00	0	240,000,00
CLN636 On 19/08/2025 Spot Bond					0.00000	101.03141				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	100.98483				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.99500				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	101.11116				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	101.38429				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.82060				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.31804				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN646 On 29/01/2022 Spot Bond					0.00000	101.29389				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.31856				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.03141				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.60280				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.03141				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.85829				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.03141				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 On 18/02/2021 Spot Bond					0.00000	100.81770				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	100.04495				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	100.38532				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.30530				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	102.28532				0.00	0	
Total CLN657 SPOT										0.00	0	

Contract 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 CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.26069				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.26357				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN659 On 20/12/2023 Spot Bond					0.00000	100.27287				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	89.65300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	100.33630				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	85.48900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	103.01100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.76832				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.04292				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.20678				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	103.16566				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.37933				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67(On 27/02/2023 Spot Bond					0.00000	100.73719				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.40023				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.46131				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67 On 31/01/2025 Spot Bond			148.74068		0.00000	102.71269				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			148.74068		0.00000	102.71336				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 18/06/2021 Spot Bond					0.00000	100.37513				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.86306				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.78804				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 02/06/2021 Spot Bond					0.00000	100.97305				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	100.25455				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.44992				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN68 On 19/08/2025 Spot Bond					0.00000	100.60685				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.40660				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.31227				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.30020				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.25947				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.25082				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.23863				0.00	9,000,000,000	9,000,000,000
Total CLN687 SPOT										0.00	9,000,000,000	9,000,000,000
Total For CLN687										0.00	9,000,000,000	9,000,000,000
CLN68 On 21/06/2025 Spot Bond					0.00000	100.21956				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.19148				0.00	0	
Total CLN689 SPOT										0.00	0	
Total For CLN689										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.14479				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2021 Spot Bond					0.00000	100.09511				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.10795				0.00	0	
Total CLN692 SPOT										0.00	0	

Contract 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 CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,700,000,00
Total CLN693 SPOT										0.00	0	3,700,000,00
Total For CLN693										0.00	0	3,700,000,00
CLN81 On 18/04/2028 Spot Bond			8.02000	102.34789	8.02000	102.32591				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.97605				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.81000	112.32858	7.81000	112.30507				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ07 On 23/03/2021 Spot Bond			6.12000	106.30150	6.12000	106.28409				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.81500	107.75635	9.81500	107.72814				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.39000	113.75912	6.39000	113.73957				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.04500	107.43107	7.04500	107.41076				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.27500	102.24979	10.27500	102.22180				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.36500	96.02999	10.36500	96.00348				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.41000	9.41000	9.41000	106.53192				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.31840				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.66286				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSA05U SPOT										0.00	0	
Total For CSA05U										0.00	0	
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSD05U SPOT										0.00	0	
Total For CSD05U										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.26061				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.37793				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.17034				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.42984				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/09/2020 Spot Bond					0.00000	100.42019				0.00	0	
Total DENG92 SPOT										0.00	0	
Total For DENG92										0.00	0	
DENG9 On 23/09/2020 Spot Bond					0.00000	100.22180				0.00	0	
Total DENG93 SPOT										0.00	0	
Total For DENG93										0.00	0	
DENG9 On 27/09/2020 Spot Bond					0.00000	100.13260				0.00	0	
Total DENG94 SPOT										0.00	0	
Total For DENG94										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.42020				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG9 On 31/01/2021 Spot Bond					0.00000	101.22902				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.46057				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	100.57718				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.80533				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	99.62902				0.00	700,000,000	1,100,000,000
Total DSY02 SPOT										0.00	700,000,000	1,100,000,000
Total For DSY02										0.00	700,000,000	1,100,000,000
DSY02 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY02U SPOT										0.00	0	
Total For DSY02U										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.16500	9.16500	9.16500	105.89415				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	101.08142				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY05U SPOT										0.00	0	

Contract 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 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			6.14000	103.10232	6.14000	103.08528			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			6.59000	111.74340	6.59000	111.72350		1,211,678,917,000.00		183,866,300	92,615,00
Total DV23 SPOT								1,211,678,917,000.00		183,866,300	92,615,00
Total For DV23								1,211,678,917,000.00		183,866,300	92,615,00
DV23/R On 27/02/2023 Spot Bond			100.00000	24.02136	100.00000	23.96790			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	24.02136	100.00000	23.96790			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			6.08000	115.29329	6.08000	115.27432			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	103.73345	9.69000	103.70649			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.73345	9.69000	103.70649			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	95.92858	11.58500	95.89891			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.89055	10.10000	103.86243			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.89055	10.10000	103.86243			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVC03 On 17/12/2020 Spot Bond					0.00000	100.29366			0.00	0	
Total DVC031 SPOT									0.00	0	
Total For DVC031									0.00	0	
DVF20C On 31/08/2020 Spot Bond					0.00000	100.57113			0.00	0	
Total DVF20C SPOT									0.00	0	
Total For DVF20C									0.00	0	
DVF20D On 23/10/2020 Spot Bond					0.00000	101.29645			0.00	0	
Total DVF20D SPOT									0.00	0	

Contract 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 DVF20D										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.64127				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.67218				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.20095				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	101.57375				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.84922				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.35724				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.69732				0.00	200,000,000	100,000,00
Total DVF26 SPOT										0.00	200,000,000	100,000,00
Total For DVF26										0.00	200,000,000	100,000,00
DVF27 On 02/04/2029 Spot Bond					0.00000	98.30371				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF30i On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DVF30U SPOT										0.00	0	
Total For DVF30U										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.51486				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	100.55885				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.06979				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.13616				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.34809				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.18986				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	100.16389	100.00000	99.90705				0.00	0	
Total E170/R207 SPOT										0.00	0	
Total For E170/R207										0.00	0	
E174 On 01/08/2020 Spot Bond			4.50000	106.43507	4.50000	106.42199				0.00	0	
Total E174 SPOT										0.00	0	
Total For E174										0.00	0	
E175 On 01/08/2021 Spot Bond			5.20000	114.34947	5.20000	114.33334				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.61500	109.61744	5.61500	109.60095				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.52000	114.19411	6.52000	114.17420				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.81000	96.61426	5.81000	96.61543				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			5.53000	85.22130	5.53000	85.22280				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037/I On 31/01/2037 Spot Bond			2.25000	130.98953	2.25000	131.00342				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.38000	124.91086	5.38000	124.91378				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.21000	111.69833	5.21000	111.70146				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.12000	110.67081	5.12000	110.67399				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.47000	97.65307	5.47000	97.65505				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.50000	87.28295	5.50000	87.28456				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	130.98953	2.25000	131.00342				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	130.40557				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	128.32910				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	

Contract 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 ELN005										0.00	0	
ELN00€ On 09/06/2025 Spot Bond					0.00000	98.13057				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	97.22945				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN00€ On 17/06/2021 Spot Bond					0.00000	98.04649				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
EMM01 On 28/07/2020 Spot Bond			5.97000	104.93672	5.97000	104.91962				0.00	0	
Total EMM01 SPOT										0.00	0	
Total For EMM01										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.82000	106.65448	5.82000	106.63785				0.00	0	10,000,000,00
Total EMM02 SPOT										0.00	0	10,000,000,00
Total For EMM02										0.00	0	10,000,000,00
EMM03 On 04/05/2024 Spot Bond			9.43500	103.68507	9.43500	103.65909				0.00	0	18,100,000,00
Total EMM03 SPOT										0.00	0	18,100,000,00
Total For EMM03										0.00	0	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			11.28500	11.28500	11.28500	94.75373				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	99.16164				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.51500	9.51500	9.51500	102.05270				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.51500	9.51500	9.51500	102.86755				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.89000	11.89000	11.89000	79.11000				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.73500	10.73500	10.73500	100.31350				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.89000	11.89000	11.89000	94.91020				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.25627				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	101.54634				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.49775				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ENX03U SPOT										0.00	0	
Total For ENX03U										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.41337				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.57656				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.64678				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.33510				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF007 On 02/09/2020 Spot Bond					0.00000	100.56100				0.00	0	
Total EPF007 SPOT										0.00	0	
Total For EPF007										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	101.33445				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF014 On 28/05/2021 Spot Bond					0.00000	100.99297				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.56178				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.44345				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.45525				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.36081				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.39756				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.08739				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF04U SPOT										0.00	0	
Total For EPF04U										0.00	0	
EPF05U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF05U SPOT										0.00	0	
Total For EPF05U										0.00	0	
EPF08U 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	
EPF09U 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	
EPF10U On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF10U SPOT										0.00	0	

Contract 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 EPF10U										0.00	0	
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF11U SPOT										0.00	0	
Total For EPF11U										0.00	0	
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF12U SPOT										0.00	0	
Total For EPF12U										0.00	0	
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF13U SPOT										0.00	0	
Total For EPF13U										0.00	0	
EPF14L On 20/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF14U SPOT										0.00	0	
Total For EPF14U										0.00	0	
EPFC4L On 07/11/2020 Spot Bond					0.00000	101.00424				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4L On 12/03/2021 Spot Bond					0.00000	100.36033				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	100.26424				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQS11U SPOT										0.00	0	
Total For EQS11U										0.00	0	
EQT00L On 03/06/2022 Spot Bond					0.00000	100.53654				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00L On 03/06/2024 Spot Bond					0.00000	100.55034				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00L On 16/04/2025 Spot Bond					0.00000	99.86955				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT02L On 26/02/2021 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 EQT02U SPOT										0.00	0	
Total For EQT02U										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.91832				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.88429				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.97270				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.89109				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1 On 25/11/2020 Spot Bond			10.00000	106.90000	10.00000	106.87200				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	100.99096				0.00	0	
Total ERSA21 SPOT										0.00	0	
Total For ERSA21										0.00	0	
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.88430				0.00	0	
Total ERSA24 SPOT										0.00	0	
Total For ERSA24										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.92508				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.87344				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.85708				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.13000	113.52473	6.13000	113.50590			2,435,351,533,000.00		397,284,100	1,971,764,200
Total ES23 SPOT									2,435,351,533,000.00		397,284,100	1,971,764,200
Total For ES23									2,435,351,533,000.00		397,284,100	1,971,764,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES23/R On 25/01/2023 Spot Bond			10.00000	104.52257	10.00000	104.49455			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.65500	98.48007	8.65500	98.45728		15,886,857,484,500.00	1,835,569,900	6,457,212,100	
Total ES26 SPOT								15,886,857,484,500.00	1,835,569,900	6,457,212,100	
Total For ES26								15,886,857,484,500.00	1,835,569,900	6,457,212,100	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.06163	7.85000	102.04017		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			11.98000	72.98477	11.81500	73.81128		8,058,858,546,000.00	672,692,700	4,139,717,300	
Total ES33 SPOT								8,058,858,546,000.00	672,692,700	4,139,717,300	
Total For ES33								8,058,858,546,000.00	672,692,700	4,139,717,300	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.32754	7.50000	102.30708		0.00	0		
Total ES33/R209 SPOT								0.00	0		
Total For ES33/R209								0.00	0		
ES42 On 25/04/2042 Spot Bond			12.19000	73.71293	12.19000	73.68910		4,931,579,086,000.00	404,559,400	9,433,727,200	
Total ES42 SPOT								4,931,579,086,000.00	404,559,400	9,433,727,200	
Total For ES42								4,931,579,086,000.00	404,559,400	9,433,727,200	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.69731	8.50000	101.67418		0.00	0		
Total ES42/R214 SPOT								0.00	0		
Total For ES42/R214								0.00	0		
ESF01 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		
ESF02 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	101.38011		0.00	0		
Total ESFR03 SPOT								0.00	0		
Total For ESFR03								0.00	0		
EXX04 On 13/06/2022 Spot Bond					0.00000	100.35207		0.00	0		
Total EXX04 SPOT								0.00	0		
Total For EXX04								0.00	0		
EXX05 On 13/06/2024 Spot Bond					0.00000	98.70690		0.00	600,000,000	300,000,000	
Total EXX05 SPOT								0.00	600,000,000	300,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EXX05										0.00	600,000,000	300,000,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.25862				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	12.76685	100.00000	12.73593				0.00	0	
Total FFA1U SPOT										0.00	0	
Total For FFA1U										0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	20.62046	100.00000	20.57051				0.00	0	
Total FFB1U SPOT										0.00	0	
Total For FFB1U										0.00	0	
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF03U SPOT										0.00	0	
Total For FIF03U										0.00	0	
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF04U SPOT										0.00	0	
Total For FIF04U										0.00	0	
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF07U SPOT										0.00	0	
Total For FIF07U										0.00	0	
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF11U SPOT										0.00	0	
Total For FIF11U										0.00	0	
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF12U SPOT										0.00	0	
Total For FIF12U										0.00	0	
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF13U SPOT										0.00	0	
Total For FIF13U										0.00	0	
FIF14U On 01/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF14U SPOT										0.00	0	
Total For FIF14U										0.00	0	
FIF15U On 01/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF15U SPOT										0.00	0	
Total For FIF15U										0.00	0	
FIF16U On 01/06/2026 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 FIF16U SPOT										0.00	0	
Total For FIF16U										0.00	0	
FIF17U On 01/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF17U SPOT										0.00	0	
Total For FIF17U										0.00	0	
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.01892				0.00	0	
Total FIFB12 SPOT										0.00	0	
Total For FIFB12										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.04665				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.86138				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.96307				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.99905				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.26577				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.97089				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FMLA1U SPOT										0.00	0	
Total For FMLA1U										0.00	0	
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPA1U SPOT										0.00	0	
Total For FPA1U										0.00	0	
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPB1U SPOT										0.00	0	
Total For FPB1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB13 On 02/06/2021 Spot Bond					0.00000	101.28948				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.96000	5.96000	5.96000	104.45130				22,648,000,000,000.00	3,800,000,000	1,900,000,000
Total FRB14 SPOT										22,648,000,000,000.00	3,800,000,000	1,900,000,000
Total For FRB14										22,648,000,000,000.00	3,800,000,000	1,900,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	99.98671				0.00	0	
Total FRB16 SPOT										0.00	0	
Total For FRB16										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.72144				0.00	200,000,000	100,000,000
Total FRB17 SPOT										0.00	200,000,000	100,000,000
Total For FRB17										0.00	200,000,000	100,000,000
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	104.02495				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.88000	106.86101	6.88000	106.84127				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	103.62958				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	104.01102				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.76204				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	100.74731				0.00	1,000,000,000	1,000,000,000
Total FRB23 SPOT										0.00	1,000,000,000	1,000,000,000
Total For FRB23										0.00	1,000,000,000	1,000,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	100.82322				0.00	0	1,000,000,000
Total FRB24 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB24									0.00	0	1,000,000.00
FRB25 On 19/09/2024 Spot Bond					0.00000	99.37341			0.00	0	
Total FRB25 SPOT									0.00	0	
Total For FRB25									0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	96.36456			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.21500	105.32156	9.21500	105.29565			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			3.13000	165.85447	3.13000	165.86811		4,382,000,000,000.00	1,400,000,000	700,000,000	
Total FRBI22 SPOT								4,382,000,000,000.00	1,400,000,000	700,000,000	
Total For FRBI22								4,382,000,000,000.00	1,400,000,000	700,000,000	
FRBI23 On 07/12/2023 Spot Bond			3.66000	3.66000	3.66000	298.18379		0.00	0	235,000,000	
Total FRBI23 SPOT								0.00	0	235,000,000	
Total For FRBI23								0.00	0	235,000,000	
FRBI25 On 31/01/2025 Spot Bond			4.63000	4.63000	4.63000	134.11777		0.00	0		
Total FRBI25 SPOT								0.00	0		
Total For FRBI25								0.00	0		
FRBI28 On 31/03/2028 Spot Bond			5.40000	170.00342	5.40000	170.00715		0.00	0	75,000,000	
Total FRBI28 SPOT								0.00	0	75,000,000	
Total For FRBI28								0.00	0	75,000,000	
FRBI29 On 31/03/2029 Spot Bond			5.18000	5.18000	5.18000	92.22909		0.00	0		
Total FRBI29 SPOT								0.00	0		
Total For FRBI29								0.00	0		
FRBI33 On 07/12/2033 Spot Bond			5.88000	5.88000	5.88000	185.11875		0.00	0	40,000,000	
Total FRBI33 SPOT								0.00	0	40,000,000	
Total For FRBI33								0.00	0	40,000,000	
FRBI46 On 31/03/2046 Spot Bond			5.77000	80.06777	5.77000	80.06875		0.00	0		
Total FRBI46 SPOT								0.00	0		
Total For FRBI46								0.00	0		
FRBI50 On 31/12/2050 Spot Bond			5.76000	79.47743	5.76000	79.47850		0.00	0		
Total FRBI50 SPOT								0.00	0		
Total For FRBI50								0.00	0		
FRBZ0 On 30/11/2020 Spot Bond			4.08000	4.08000	4.08000	98.35749		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ01 On 28/10/2024 Spot Bond			6.04000	6.04000	6.04000	77.59367				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ02 On 10/12/2024 Spot Bond			6.12000	6.12000	6.12000	76.79276				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC121 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC12U SPOT										0.00	0	
Total For FRC12U										0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.48000	5.48000	5.48000	129.39011				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	78.45513				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC193 On 25/11/2020 Spot Bond			10.00000	106.90000	10.00000	106.87200				0.00	0	
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										0.00	0	
FRC207 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	100.56384				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			3.84000	164.10163	3.84000	164.11197				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			4.70000	162.01173	4.70000	162.01820				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	100.45327				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	97.90510				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	98.25046				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	98.88592				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	103.69666				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	103.65417				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	102.82506				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	98.33164				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25: On 19/10/2020 Spot Bond					0.00000	102.81442				0.00	0	
Total FRC250 SPOT										0.00	0	

Contract 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 FRC250										0.00	0	
FRC25 On 13/02/2022 Spot Bond					0.00000	101.25782				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.37294				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	103.47927				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 10/10/2020 Spot Bond					0.00000	99.95706				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC26 On 13/07/2020 Spot Bond					0.00000	101.73393				0.00	0	
Total FRC262 SPOT										0.00	0	
Total For FRC262										0.00	0	
FRC26 On 13/07/2020 Spot Bond					0.00000	101.73478				0.00	0	
Total FRC264 SPOT										0.00	0	
Total For FRC264										0.00	0	
FRC26 On 20/06/2021 Spot Bond					0.00000	101.71653				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	103.78345				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.29209				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	104.17397				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 02/05/2028 Spot Bond			9.80000	101.75716	9.80000	101.73071				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC274 On 12/12/2020 Spot Bond					0.00000	100.40002				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC275 On 12/12/2020 Spot Bond					0.00000	100.40137				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC276 On 04/03/2021 Spot Bond					0.00000	100.51709				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC277 On 21/11/2022 Spot Bond					0.00000	100.82321				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.28099				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	108.86686				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 26/01/2021 Spot Bond					0.00000	102.04617				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC283 On 11/11/2024 Spot Bond					0.00000	101.37373				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.31808				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	106.96013				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.24729				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 20/06/2022 Spot Bond					0.00000	101.29885				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 26/01/2021 Spot Bond					0.00000	101.49945				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	100.40580				0.00	0	
Total FRC292 SPOT										0.00	0	
Total For FRC292										0.00	0	
FRC29(On 18/04/2021 Spot Bond					0.00000	101.29687				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29(On 18/04/2021 Spot Bond					0.00000	101.27555				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.02645				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.04113				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.16161				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.32146				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	102.48121				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 30/11/2020 Spot Bond					0.00000	102.03728				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	101.24679				0.00	0	
Total FRC302 SPOT										0.00	0	

Contract 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 FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.79233				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 28/12/2020 Spot Bond					0.00000	100.11854				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	101.33987				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.64395				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 12/08/2020 Spot Bond					0.00000	100.91878				0.00	0	
Total FRC307 SPOT										0.00	0	
Total For FRC307										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	101.01075				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	100.24239				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.27604				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	100.28000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	99.13000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	100.30121				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	108.29000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC314 On 13/10/2026 Spot Bond					0.00000	89.11744				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.39824				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.30872				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	94.71272				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.30109				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC320 On 24/10/2020 Spot Bond					0.00000	101.37459				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC321 On 20/12/2024 Spot Bond					0.00000	100.30764				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.27875				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.02181				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.30126				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC327 On 30/09/2022 Spot Bond					0.00000	100.10763				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.66709				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	101.09729				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	101.43110				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	101.20225				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC332 On 02/02/2021 Spot Bond					0.00000	101.20225				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC333 On 05/03/2021 Spot Bond					0.00000	100.45465				0.00	0	
Total FRC333 SPOT										0.00	0	
Total For FRC333										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.72895				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	102.33220				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	101.59518				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.47189				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	100.43262				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.43262				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	

Contract 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 FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	100.39011				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	100.35294				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC66 On 31/01/2022 Spot Bond			4.48000	4.48000	4.48000	162.55038				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			4.42000	4.42000	4.42000	162.69592				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			4.40000	4.40000	4.40000	162.74447				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD17U SPOT										0.00	0	
Total For FRD17U										0.00	0	
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD19U SPOT										0.00	0	
Total For FRD19U										0.00	0	
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD20U SPOT										0.00	0	
Total For FRD20U										0.00	0	
FRD23 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD23U SPOT										0.00	0	
Total For FRD23U										0.00	0	
FRD24 On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD24U SPOT										0.00	0	
Total For FRD24U										0.00	0	
FRD26 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD26U SPOT										0.00	0	
Total For FRD26U										0.00	0	
FRD27 On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD36U SPOT										0.00	0	
Total For FRD36U										0.00	0	
FRI33 On 28/02/2033 Spot Bond			6.14000	80.55489	6.14000	80.55523				0.00	0	122,000,00
Total FRI33 SPOT										0.00	0	122,000,00
Total For FRI33										0.00	0	122,000,00
FRI38 On 31/01/2038 Spot Bond			5.43000	97.08620	5.43000	97.08817				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.14021				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.33781				0.00	0	
Total FRJ20 SPOT										0.00	0	
Total For FRJ20										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.67118				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.00836				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.45522				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.60490				0.00	500,000,000	500,000,000
Total FRJ24 SPOT										0.00	500,000,000	500,000,000
Total For FRJ24										0.00	500,000,000	500,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.44256				0.00	2,000,000,000	1,000,000,000
Total FRJ25 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FRJ25										0.00	2,000,000,000	1,000,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.66116				0.00	2,200,000,000	1,100,000,000
Total FRJ26 SPOT										0.00	2,200,000,000	1,100,000,000
Total For FRJ26										0.00	2,200,000,000	1,100,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.29398				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.25304				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS01U SPOT										0.00	0	
Total For FRS01U										0.00	0	
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS02U SPOT										0.00	0	
Total For FRS02U										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.93800	4.93800	4.93800	110.52721				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.35000	5.35000	5.35000	98.11373				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.56226				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	101.22683				0.00	0	
Total FRS104 SPOT										0.00	0	

Contract 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 FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.49000	96.32586	5.49000	96.32765				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.50000	192.38702	5.50000	192.39072				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.63000	94.58006	5.63000	94.58149				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.53000	5.53000	5.53000	191.80408				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			5.03000	131.86450	5.03000	131.86861				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	122.44258	3.70500	122.45074				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.63000	94.58006	5.63000	94.58149				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.65000	189.47632	5.65000	189.47920				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.70000	188.51802	5.70000	188.52067				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.56000	167.73400	4.56000	134.51591				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.73000	187.94592	5.73000	187.94842				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.63000	94.58006	5.63000	94.58149				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.78000	165.72138	5.78000	165.72334				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.38000	85.86808	6.38000	85.86766				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.67000	166.94801	5.67000	166.95047				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.73000	166.27764	5.73000	166.27984				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.24000	178.53796	6.24000	178.53792				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.31000	86.63765	6.31000	86.63737				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.63000	5.63000	5.63000	94.58149				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.63000	92.91259	5.63000	94.58149				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.54000	168.41118	5.54000	168.41425				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.01000	182.70745	6.01000	182.70851				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.67000	166.94801	5.67000	166.95047				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS143 On 31/03/2028 Spot Bond			5.67000	166.94801	5.67000	166.95047				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			5.96000	163.73648	5.96000	163.73763				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.33000	130.20725	5.33000	130.21026				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			3.54000	164.83920	3.54000	164.85092				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			6.02000	163.08095	6.02000	163.08184				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			6.06000	162.64559	6.06000	162.64633				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.30000	130.37189	5.30000	130.37500				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.53500	168.46774	5.53500	168.47084				0.00	0	1,500,000.00
Total FRS152 SPOT										0.00	0	1,500,000.00
Total For FRS152										0.00	0	1,500,000.00
FRS152 On 31/03/2028 Spot Bond			6.07000	6.07000	6.07000	162.53766				0.00	0	3,000,000.00
Total FRS153 SPOT										0.00	0	3,000,000.00
Total For FRS153										0.00	0	3,000,000.00
FRS153 On 20/06/2022 Spot Bond					0.00000	14.64331				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS154 On 06/06/2023 Spot Bond					0.00000	16.68989				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS155 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS15U SPOT										0.00	0	

Contract 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 FRS15U										0.00	0	
FRS16 On 06/06/2024 Spot Bond					0.00000	18.83628				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	21.47106				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16 On 20/06/2022 Spot Bond					0.00000	13.77811				0.00	0	
Total FRS162 SPOT										0.00	0	
Total For FRS162										0.00	0	
FRS16 On 06/06/2023 Spot Bond					0.00000	15.45920				0.00	0	
Total FRS163 SPOT										0.00	0	
Total For FRS163										0.00	0	
FRS16 On 06/06/2024 Spot Bond					0.00000	17.27822				0.00	0	
Total FRS164 SPOT										0.00	0	
Total For FRS164										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	19.54817				0.00	0	
Total FRS165 SPOT										0.00	0	
Total For FRS165										0.00	0	
FRS16 On 01/08/2022 Spot Bond					0.00000	12.95167				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS16 On 01/08/2022 Spot Bond					0.00000	12.93752				0.00	0	
Total FRS168 SPOT										0.00	0	
Total For FRS168										0.00	0	
FRS16 On 01/08/2021 Spot Bond					0.00000	11.73965				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS16 On 14/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS16U SPOT										0.00	0	
Total For FRS16U										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	16.05585				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	101.42120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.54453				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 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	
FRS173 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	
FRS174 On 26/01/2024 Spot Bond					0.00000	15.90436				0.00	0	
Total FRS175 SPOT										0.00	0	
Total For FRS175										0.00	0	
FRS175 On 26/01/2024 Spot Bond					0.00000	15.90435				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 19/07/2024 Spot Bond					0.00000	17.96703				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS177 On 18/09/2023 Spot Bond					0.00000	100.32116				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.14647				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	113.82807				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	123.09669				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	127.07130				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS187 On 23/01/2024 Spot Bond					0.00000	142.22363				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	123.51690				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	22.61217				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS195 On 19/06/2026 Spot Bond					0.00000	44.34282				0.00	0	
Total FRS195 SPOT										0.00	0	
Total For FRS195										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.05922				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS198 On 03/08/2020 Spot Bond					0.00000	123.20989				0.00	0	
Total FRS198 SPOT										0.00	0	
Total For FRS198										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.18799				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.07116				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.71316				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 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	
FRS204 On 11/09/2020 Spot Bond					0.00000	100.75585				0.00	0	
Total FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS205 On 15/03/2021 Spot Bond					0.00000	104.99374				0.00	0	
Total FRS205 SPOT										0.00	0	

Contract 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 FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	101.76874				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 16/11/2020 Spot Bond					0.00000	110.18233				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	118.52453				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS208 On 18/11/2024 Spot Bond					0.00000	100.90738				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 20/12/2020 Spot Bond					0.00000	148.67600				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS211 On 04/09/2020 Spot Bond					0.00000	111.88078				0.00	0	
Total FRS212 SPOT										0.00	0	
Total For FRS212										0.00	0	
FRS212 On 03/09/2021 Spot Bond					0.00000	110.99491				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	103.32664				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS215 SPOT										0.00	0	
Total For FRS215										0.00	0	
FRS215 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.22001				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.46000	3.46000	3.46000	300.04045				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.35000	301.04446	3.35000	301.06757				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.07000	4.07000	4.07000	294.42088				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			3.33000	165.35817	3.33000	165.37087				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	101.25109				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			3.03000	166.10337	3.03000	166.11748				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.16915				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.33000	89.51945	5.33000	89.52152				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS81 On 30/10/2042 Spot Bond			5.02000	63.49549	5.02000	93.51207				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.45000	4.45000	4.45000	135.14429				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.73000	4.73000	4.73000	133.55135				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.26000	4.26000	4.26000	292.69655				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX20 On 01/10/2020 Spot Bond			4.85000	103.20931	4.85000	103.19574				0.00	0	
Total FRX20 SPOT										0.00	0	
Total For FRX20										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.45000	5.45000	5.45000	108.31405				0.00	0	2,000,000,00
Total FRX23 SPOT										0.00	0	2,000,000,00
Total For FRX23										0.00	0	2,000,000,00
FRX24 On 10/12/2024 Spot Bond			6.84500	115.50040	6.84500	115.47917				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.96500	116.07245	6.96500	116.05062				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.50500	112.30928	7.50500	112.28668				0.00	0	1,882,000,00
Total FRX26 SPOT										0.00	0	1,882,000,00
Total For FRX26										0.00	0	1,882,000,00
FRX27 On 07/03/2027 Spot Bond			7.71400	116.10182	7.71400	116.07794				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.12500	116.17133	8.12500	116.14591				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.16500	107.92057	9.16500	107.89401			14,480,700,000,000.00		1,580,000,000	1,520,000,00
Total FRX30 SPOT									14,480,700,000,000.00		1,580,000,000	1,520,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRX30									14,480,700,000,000.00	1,580,000,000	1,520,000,000
FRX31 On 21/02/2031 Spot Bond			9.67500	102.43531	9.67500	102.40872			13,545,000,000,000.00	1,400,000,000	2,147,000,000
Total FRX31 SPOT									13,545,000,000,000.00	1,400,000,000	2,147,000,000
Total For FRX31									13,545,000,000,000.00	1,400,000,000	2,147,000,000
FRX32 On 31/03/2032 Spot Bond			9.94000	106.77875	9.94000	106.75046			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.37700	74.06320	11.37700	74.04082			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS3A5L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FS3A5U SPOT									0.00	0	
Total For FS3A5U									0.00	0	
FS3B1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FS3B1U SPOT									0.00	0	
Total For FS3B1U									0.00	0	
FS3C1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FS3C1U SPOT									0.00	0	
Total For FS3C1U									0.00	0	
FS3D1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FS3D1U SPOT									0.00	0	
Total For FS3D1U									0.00	0	
FS4A4L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FS4A4U SPOT									0.00	0	
Total For FS4A4U									0.00	0	
FS4A5L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FS4A5U SPOT									0.00	0	
Total For FS4A5U									0.00	0	
FS4B1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FS4B1U SPOT									0.00	0	
Total For FS4B1U									0.00	0	
FS4C1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FS4C1U SPOT									0.00	0	
Total For FS4C1U									0.00	0	
FS4D1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS4D1U SPOT										0.00	0	
Total For FS4D1U										0.00	0	
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A3U SPOT										0.00	0	
Total For FS5A3U										0.00	0	
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A4U SPOT										0.00	0	
Total For FS5A4U										0.00	0	
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A5U SPOT										0.00	0	
Total For FS5A5U										0.00	0	
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5B1U SPOT										0.00	0	
Total For FS5B1U										0.00	0	
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5C1U SPOT										0.00	0	
Total For FS5C1U										0.00	0	
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5D1U SPOT										0.00	0	
Total For FS5D1U										0.00	0	
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5E1U SPOT										0.00	0	
Total For FS5E1U										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.23087				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.28589				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.81969				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6C1U SPOT										0.00	0	
Total For FS6C1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6D1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6D1U SPOT										0.00	0	
Total For FS6D1U										0.00	0	
FS6E1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6E1U SPOT										0.00	0	
Total For FS6E1U										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.75050				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.78704				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.80922				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.81575				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	101.67673				0.00	1,000,000,000	1,054,000,000
Total GBL03 SPOT										0.00	1,000,000,000	1,054,000,000
Total For GBL03										0.00	1,000,000,000	1,054,000,000
GBL04 On 05/06/2021 Spot Bond					0.00000	100.98012				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.54757				0.00	0	50,000,000
Total GBL05 SPOT										0.00	0	50,000,000
Total For GBL05										0.00	0	50,000,000
GH2A1U 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	

Contract 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 GH41U										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.65367				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.53312				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.67112				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.70825				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.96265				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB07U SPOT										0.00	0	
Total For GRB07U										0.00	0	
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB16U SPOT										0.00	0	
Total For GRB16U										0.00	0	
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB17U SPOT										0.00	0	
Total For GRB17U										0.00	0	
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB18U SPOT										0.00	0	
Total For GRB18U										0.00	0	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB19U SPOT										0.00	0	
Total For GRB19U										0.00	0	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB21U SPOT										0.00	0	
Total For GRB21U										0.00	0	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRL35 On 12/06/2029 Spot Bond			4.78000	100.12185	4.78000	100.12571				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.64711				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	101.53747				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.19286				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.02491				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.11000	114.08716	6.11000	114.06841				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.35504				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.06742				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			9.16500	104.44781	9.16500	104.42225				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.87461				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.11948				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.42409				0.00	0	
Total GRT24G SPOT										0.00	0	

Contract 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 GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.81300				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.35719				0.00	0	45,000,00
Total GRT26G SPOT										0.00	0	45,000,00
Total For GRT26G										0.00	0	45,000,00
GRT27 On 28/09/2023 Spot Bond					0.00000	98.22208				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.38745				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.40206				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.00362				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.62047				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.95730				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.21577				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.69401				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.40334				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.11331				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.19747				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.47577				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.01435				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.85101				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.20166				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.20875				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.22459				0.00	900,000,000	300,000,000
Total GRT45 SPOT										0.00	900,000,000	300,000,000
Total For GRT45										0.00	900,000,000	300,000,000
GRT46 On 24/06/2021 Spot Bond					0.00000	100.21421				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX01U SPOT										0.00	0	
Total For GRX01U										0.00	0	
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX02U SPOT										0.00	0	
Total For GRX02U										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.69936				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T2 On 30/09/2022 Spot Bond					0.00000	100.11462				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H6T5U On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H6T5U SPOT										0.00	0	
Total For H6T5U										0.00	0	
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H7T6U SPOT										0.00	0	
Total For H7T6U										0.00	0	
H8T3U On 21/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H8T3U SPOT										0.00	0	
Total For H8T3U										0.00	0	
H9T3U On 01/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H9T3U SPOT										0.00	0	
Total For H9T3U										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.62229				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL02U SPOT										0.00	0	
Total For HIL02U										0.00	0	
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL03U SPOT										0.00	0	
Total For HIL03U										0.00	0	
HILB06 On 11/07/2020 Spot Bond					0.00000	99.91106				0.00	0	
Total HILB06 SPOT										0.00	0	
Total For HILB06										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	98.86883				0.00	200,000,000	130,000,000
Total HILB07 SPOT										0.00	200,000,000	130,000,000
Total For HILB07										0.00	200,000,000	130,000,000
HILB08 On 29/03/2023 Spot Bond					0.00000	97.88935				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.19781				0.00	0	
Total HILB09 SPOT										0.00	0	

Contract 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 HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.45505				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.68911				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.52048				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.45143				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C4U SPOT										0.00	0	
Total For HM1C4U										0.00	0	
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C5U SPOT										0.00	0	
Total For HM1C5U										0.00	0	
HPF04 On 25/11/2020 Spot Bond			10.00000	106.90000	10.00000	106.87200				0.00	0	
Total HPF04/JIBAR SPOT										0.00	0	
Total For HPF04/JIBAR										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.12030				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.11358				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.11173				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			3.83500	104.62217	3.83500	104.61121				0.00	0	
Total HWAY20 SPOT										0.00	0	
Total For HWAY20										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			100.00000	98.65818	100.00000	98.40457				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HWAY20/R207 SPOT										0.00	0	
Total For HWAY20/R207										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.94000	295.58971	3.94000	295.60776				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.16000	4.16000	4.16000	296.76859				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.47000	71.67696	5.47000	89.49063				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.77500	86.87259	11.77500	86.84529				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	13.18296	100.00000	13.15363				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.84500	85.98852	11.84500	85.96134				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	13.18240	100.00000	13.15307				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	100.11743				0.00	0	25,000,000,00
Total HWF11 SPOT										0.00	0	25,000,000,00
Total For HWF11										0.00	0	25,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.33045				0.00	0	10,000,000,00
Total HWF12 SPOT										0.00	0	10,000,000,00
Total For HWF12										0.00	0	10,000,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.62594				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	106.90000	10.00000	106.87200				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025 On 31/01/2025 Spot Bond			3.88000	138.44662	3.88000	138.45521		464,988,277,648,000.00	119,842,339,600	161,859,723,80	
Total I2025 SPOT								4,988,277,648,000.00	119,842,339,600	161,859,723,80	
Total For I2025								4,988,277,648,000.00	119,842,339,600	161,859,723,80	
I2029 On 31/03/2029 Spot Bond			4.31000	98.66873	4.31000	98.67377		176,384,599,741,000.00	40,924,501,100	143,365,401,80	
Total I2029 SPOT								6,384,599,741,000.00	40,924,501,100	143,365,401,80	
Total For I2029								6,384,599,741,000.00	40,924,501,100	143,365,401,80	
I2033 On 28/02/2033 Spot Bond			4.64000	94.38214	4.64000	94.38626		101,463,059,104,000.00	21,867,038,600	115,137,946,60	
Total I2033 SPOT								1,463,059,104,000.00	21,867,038,600	115,137,946,60	
Total For I2033								1,463,059,104,000.00	21,867,038,600	115,137,946,60	
I2038 On 31/01/2038 Spot Bond			4.78000	105.81454	4.73000	106.52905		305,889,103,807,960.00	273,198,557,282	215,419,514,80	
Total I2038 SPOT								5,889,103,807,960.00	273,198,557,282	215,419,514,80	
Total For I2038								5,889,103,807,960.00	273,198,557,282	215,419,514,80	
I2046 On 31/03/2046 Spot Bond			4.77000	94.25462	4.77000	94.25828		252,302,250,004,000.00	472,180,765,200	259,425,411,80	
Total I2046 SPOT								2,302,250,004,000.00	472,180,765,200	259,425,411,80	
Total For I2046								2,302,250,004,000.00	472,180,765,200	259,425,411,80	
I2050 On 31/12/2050 Spot Bond			4.85000	93.39239	4.76000	94.95295		191,000,775,709,150.00	39,381,603,239	201,617,514,40	
Total I2050 SPOT								1,000,775,709,150.00	39,381,603,239	201,617,514,40	
Total For I2050								1,000,775,709,150.00	39,381,603,239	201,617,514,40	
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total IB105U SPOT								0.00	0		
Total For IB105U								0.00	0		
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total IB107U SPOT								0.00	0		
Total For IB107U								0.00	0		
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total IB121U SPOT								0.00	0		
Total For IB121U								0.00	0		
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total IB122U SPOT								0.00	0		
Total For IB122U								0.00	0		
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total IB125U SPOT								0.00	0		
Total For IB125U								0.00	0		
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total IB126U SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IB126U										0.00	0	
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB139U SPOT										0.00	0	
Total For IB139U										0.00	0	
IB144U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB144U SPOT										0.00	0	
Total For IB144U										0.00	0	
IB146U On 22/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB146U SPOT										0.00	0	
Total For IB146U										0.00	0	
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL02U SPOT										0.00	0	
Total For IBL02U										0.00	0	
IBL101 On 24/05/2022 Spot Bond			5.92500	5.92500	5.92500	106.60131				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.55330				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	99.76370				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	101.41649				0.00	0	
Total IBL106 SPOT										0.00	0	
Total For IBL106										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.92000	295.77267	3.92000	295.79086				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.69493				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.75299				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.03066				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.78236				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL118 On 24/07/2020 Spot Bond					0.00000	101.20295				0.00	0	
Total IBL118 SPOT										0.00	0	
Total For IBL118										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.87073				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	99.92064				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.02799				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.93824				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	99.91746				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.72437				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.45466				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL131 On 07/08/2020 Spot Bond					0.00000	100.97107				0.00	0	
Total IBL131 SPOT										0.00	0	
Total For IBL131										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.03305				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL133 On 12/09/2022 Spot Bond					0.00000	100.26242				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.33330				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.76679				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.72309				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.97707				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.93410				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.87945				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	100.97681				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.78963				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.36558				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.24654				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000.00
Total IBL147 SPOT										0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL147										0.00	0	30,000,000.00
IBL36 On 31/01/2022 Spot Bond			3.06000	3.06000	3.06000	166.04263				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	106.90000	10.00000	106.87200				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL50 On 02/08/2020 Spot Bond			5.74500	104.14022	5.74500	104.12390				0.00	0	
Total IBL50 SPOT										0.00	0	
Total For IBL50										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.57000	115.65996	6.57000	115.63942				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.40307				0.00	1,000,000,000	1,000,000,000
Total IBL65 SPOT										0.00	1,000,000,000	1,000,000,000
Total For IBL65										0.00	1,000,000,000	1,000,000,000
IBL67 On 31/01/2022 Spot Bond			3.18000	165.73021	3.18000	165.74362				0.00	0	5,800,000
Total IBL67 SPOT										0.00	0	5,800,000
Total For IBL67										0.00	0	5,800,000
IBL75 On 19/08/2020 Spot Bond					0.00000	100.96648				0.00	0	
Total IBL75 SPOT										0.00	0	
Total For IBL75										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	101.00655				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.41000	109.07209	6.41000	109.05339				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	101.54987				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			5.85000	105.08497	5.85000	105.06851				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	55.89916	100.00000	55.77612				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	100.75641				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.20769				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.54108				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	12.56977	100.00000	12.54180				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			5.63000	102.49421	5.63000	102.47866				0.00	0	
Total IDC03 SPOT										0.00	0	
Total For IDC03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.36500	105.42015	8.36500	105.39667				0.00	0	882,995,40
Total IDC06 SPOT										0.00	0	882,995,40
Total For IDC06										0.00	0	882,995,40
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.18039				0.00	0	
Total IDC07 SPOT										0.00	0	
Total For IDC07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.18500	108.36480	10.18500	108.53046				0.00	0	
Total IDC08 SPOT										0.00	0	
Total For IDC08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.51754				0.00	0	
Total IDC10 SPOT										0.00	0	
Total For IDC10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG11 On 05/12/2026 Spot Bond			8.96500	109.75799	8.96500	109.73170				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.15457				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.51246				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.96450				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.51844				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.65269				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.09413				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.37383				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	97.31146				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.27229				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.28770				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.37779				0.00	0	
Total IDCG22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG22										0.00	0	
IDCG2 On 29/01/2027 Spot Bond					0.00000	101.26578				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.35271				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IDCP1 On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP1U SPOT										0.00	0	
Total For IDCP1U										0.00	0	
IDCP2 On 05/04/2025 Spot Bond			100.00000	7.58155	100.00000	7.56478				0.00	0	
Total IDCP2U SPOT										0.00	0	
Total For IDCP2U										0.00	0	
IDCP3 On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP3U SPOT										0.00	0	
Total For IDCP3U										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.86500	103.79918	7.86500	103.77731				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.66500	104.31772	5.66500	104.30180				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN289U SPOT										0.00	0	
Total For IN289U										0.00	0	
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN327U SPOT										0.00	0	
Total For IN327U										0.00	0	
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN329U SPOT										0.00	0	
Total For IN329U										0.00	0	
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN334U SPOT										0.00	0	
Total For IN334U										0.00	0	
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IN342U SPOT										0.00	0	
Total For IN342U										0.00	0	
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN343U SPOT										0.00	0	
Total For IN343U										0.00	0	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN345U SPOT										0.00	0	
Total For IN345U										0.00	0	
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN347U SPOT										0.00	0	
Total For IN347U										0.00	0	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN355U SPOT										0.00	0	
Total For IN355U										0.00	0	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN367U SPOT										0.00	0	
Total For IN367U										0.00	0	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN385U SPOT										0.00	0	
Total For IN385U										0.00	0	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN395U SPOT										0.00	0	
Total For IN395U										0.00	0	
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN396U SPOT										0.00	0	
Total For IN396U										0.00	0	
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN399U SPOT										0.00	0	
Total For IN399U										0.00	0	
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN403U SPOT										0.00	0	
Total For IN403U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN407U SPOT										0.00	0	
Total For IN407U										0.00	0	
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN408U SPOT										0.00	0	
Total For IN408U										0.00	0	
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN409U SPOT										0.00	0	
Total For IN409U										0.00	0	
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN419U SPOT										0.00	0	
Total For IN419U										0.00	0	
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN420U SPOT										0.00	0	
Total For IN420U										0.00	0	
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN421U SPOT										0.00	0	
Total For IN421U										0.00	0	
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN422U SPOT										0.00	0	
Total For IN422U										0.00	0	
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN425U SPOT										0.00	0	
Total For IN425U										0.00	0	
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN426U SPOT										0.00	0	
Total For IN426U										0.00	0	
ING196 On 30/06/2027 Spot Bond					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	106.90000	10.00000	106.87200				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ING211/JIBAR									0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.61183			0.00	0	
Total ING362 SPOT									0.00	0	
Total For ING362									0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.27524			0.00	0	
Total ING375 SPOT									0.00	0	
Total For ING375									0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.43790			0.00	0	
Total ING383 SPOT									0.00	0	
Total For ING383									0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	90.99818			0.00	0	
Total ING384 SPOT									0.00	0	
Total For ING384									0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.75880			0.00	0	
Total INLV01 SPOT									0.00	0	
Total For INLV01									0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	102.29079			0.00	0	
Total INLV02 SPOT									0.00	0	
Total For INLV02									0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	102.23964			0.00	0	
Total INLV03 SPOT									0.00	0	
Total For INLV03									0.00	0	
INLV04 On 11/02/2021 Spot Bond			7.11000	108.40807	7.11000	108.38727			0.00	0	
Total INLV04 SPOT									0.00	0	
Total For INLV04									0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.53379			0.00	0	33,857,10
Total INLV05 SPOT									0.00	0	33,857,10
Total For INLV05									0.00	0	33,857,10
IPC30U On 30/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IPC30U SPOT									0.00	0	
Total For IPC30U									0.00	0	
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.90000	10.00000	106.87200			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	100.53495			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.39232				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.33464				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.23596				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.24002				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.24408				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.68883				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.36097				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	101.13638				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.44705				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.04084				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF27 On 07/11/2024 Spot Bond					0.00000	101.05615				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF28U SPOT										0.00	0	
Total For IPF28U										0.00	0	
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF29U SPOT										0.00	0	
Total For IPF29U										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.19017				0.00	600,000,000	300,000,000
Total IPF30 SPOT										0.00	600,000,000	300,000,000
Total For IPF30										0.00	600,000,000	300,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	98.31320				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.09772				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.40430				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPL8/JIBAR SPOT										0.00	0	
Total For IPL8/JIBAR										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	101.20020	2.75000	101.19260				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			7.63000	146.57319	7.63000	146.56775				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	101.87284				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			7.11000	108.11514	7.11000	108.09439				0.00	0	
Total IV034 SPOT										0.00	0	

Contract 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 IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.04165				0.00	0	184,000,00
Total IV035 SPOT										0.00	0	184,000,00
Total For IV035										0.00	0	184,000,00
IV036 On 22/07/2021 Spot Bond					0.00000	104.26660				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.32074				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			5.28000	5.28000	5.28000	160.62642				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.65115				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.93000	107.88777	7.93000	107.86497				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	104.46780				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.94500	7.94500	7.94500	107.38686				0.00	0	20,000,00
Total IV043 SPOT										0.00	0	20,000,00
Total For IV043										0.00	0	20,000,00
IV044 On 31/01/2022 Spot Bond					0.00000	101.67352				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			3.98000	163.75894	3.98000	163.76865				0.00	0	324,000,00
Total IV045 SPOT										0.00	0	324,000,00
Total For IV045										0.00	0	324,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	101.05378				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	98.77281				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV100U SPOT										0.00	0	
Total For IV100U										0.00	0	
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV115U SPOT										0.00	0	
Total For IV115U										0.00	0	
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV125U SPOT										0.00	0	
Total For IV125U										0.00	0	
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV142U SPOT										0.00	0	
Total For IV142U										0.00	0	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV164U SPOT										0.00	0	
Total For IV164U										0.00	0	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV166U SPOT										0.00	0	
Total For IV166U										0.00	0	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV168U SPOT										0.00	0	
Total For IV168U										0.00	0	
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV170U SPOT										0.00	0	
Total For IV170U										0.00	0	
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			6.33000	159.74187	6.33000	159.74142				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	106.90000	10.00000	106.87200				0.00	0	
Total IVC005/JIBAR SPOT										0.00	0	
Total For IVC005/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
IVC034 On 30/06/2021 Spot Bond					0.00000	100.11750				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.11000	102.56289	11.11000	102.53242				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC063 On 07/08/2020 Spot Bond					0.00000	101.21205				0.00	0	
Total IVC063 SPOT										0.00	0	
Total For IVC063										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.42500	106.75101	6.42500	106.73256				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.14415				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.14738				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.14523				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.79128				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.07500	104.37850	6.07500	104.36152				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.38774				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2020 Spot Bond					0.00000	101.15340				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 25/07/2020 Spot Bond					0.00000	99.70236				0.00	0	
Total IVC134 SPOT										0.00	0	

Contract 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 IVC134										0.00	0	
IVC135 On 31/07/2020 Spot Bond					0.00000	101.24870				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.64112				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.70263				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.57639				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.55497				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.44110				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.52452				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.23221				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.14323				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.07157				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.47626				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	101.04204				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	101.29260				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.16686				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.34013				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2020 Spot Bond					0.00000	100.21696				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.20274				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	102.85879				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	100.84832				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	100.88505				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.52631				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC177 On 29/06/2022 Spot Bond					0.00000	100.12578				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC68U SPOT										0.00	0	
Total For IVC68U										0.00	0	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC80U SPOT										0.00	0	
Total For IVC80U										0.00	0	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC84U SPOT										0.00	0	
Total For IVC84U										0.00	0	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC85U SPOT										0.00	0	
Total For IVC85U										0.00	0	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC91U SPOT										0.00	0	
Total For IVC91U										0.00	0	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC95U SPOT										0.00	0	
Total For IVC95U										0.00	0	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC96U SPOT										0.00	0	
Total For IVC96U										0.00	0	
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC99U SPOT										0.00	0	
Total For IVC99U										0.00	0	
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF80U SPOT										0.00	0	
Total For IVF80U										0.00	0	
IVF85U On 01/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF85U SPOT										0.00	0	
Total For IVF85U										0.00	0	
IVF86U On 18/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF86U SPOT										0.00	0	

Contract 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 IVF86U										0.00	0	
IVZ002 On 09/07/2020 Spot Bond			4.45000	4.45000	4.45000	99.91473				0.00	0	
Total IVZ002 SPOT										0.00	0	
Total For IVZ002										0.00	0	
IVZ003 On 06/08/2020 Spot Bond			4.50000	4.50000	4.50000	99.57035				0.00	0	
Total IVZ003 SPOT										0.00	0	
Total For IVZ003										0.00	0	
IVZ004 On 16/07/2020 Spot Bond			4.45000	4.45000	4.45000	99.82961				0.00	0	
Total IVZ004 SPOT										0.00	0	
Total For IVZ004										0.00	0	
IVZ005 On 30/07/2020 Spot Bond			4.45000	4.45000	4.45000	99.65979				0.00	0	
Total IVZ005 SPOT										0.00	0	
Total For IVZ005										0.00	0	
IVZ006 On 13/08/2020 Spot Bond			4.50000	4.50000	4.50000	99.48486				0.00	0	
Total IVZ006 SPOT										0.00	0	
Total For IVZ006										0.00	0	
IVZ007 On 20/08/2020 Spot Bond			4.50000	4.50000	4.50000	99.39952				0.00	0	
Total IVZ007 SPOT										0.00	0	
Total For IVZ007										0.00	0	
IVZ008 On 27/08/2020 Spot Bond			4.50000	4.50000	4.50000	99.31432				0.00	0	
Total IVZ008 SPOT										0.00	0	
Total For IVZ008										0.00	0	
IVZ009 On 03/09/2020 Spot Bond			4.55000	4.55000	4.55000	99.22078				0.00	0	
Total IVZ009 SPOT										0.00	0	
Total For IVZ009										0.00	0	
IVZ010 On 17/09/2020 Spot Bond			4.55000	4.55000	4.55000	99.04926				0.00	0	
Total IVZ010 SPOT										0.00	0	
Total For IVZ010										0.00	0	
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JAS03U SPOT										0.00	0	
Total For JAS03U										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM00 On 05/07/2023 Spot Bond					0.00000	100.30335				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.14307				0.00	0	80,000,00
Total KAP006 SPOT										0.00	0	80,000,00
Total For KAP006										0.00	0	80,000,00
KAP007 On 26/10/2021 Spot Bond			9.41000	102.99169	9.41000	102.96582				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP010 On 15/09/2020 Spot Bond					0.00000	100.41771				0.00	0	
Total KAP010 SPOT										0.00	0	
Total For KAP010										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.61272				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	97.70917				0.00	200,000,000	300,000,00
Total KAP013 SPOT										0.00	200,000,000	300,000,00
Total For KAP013										0.00	200,000,000	300,000,00
KAP014 On 19/07/2024 Spot Bond					0.00000	101.35549				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.77225				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.69551				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	102.01929				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KSB009 On 05/08/2020 Spot Bond					0.00000	101.69207				0.00	0	
Total KSB009 SPOT										0.00	0	
Total For KSB009										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.95500	126.50434	8.95500	126.47424				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	92.97497				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	91.00392				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.89000	106.67757	6.89000	106.65783				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK22 On 04/09/2020 Spot Bond					0.00000	99.97222				0.00	0	
Total LBK22 SPOT										0.00	0	
Total For LBK22										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	92.62452				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			10.41000	102.06525	10.41000	102.03696				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	94.56546				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	98.20129				0.00	200,000,000	100,000,00
Total LBK27 SPOT										0.00	200,000,000	100,000,00
Total For LBK27										0.00	200,000,000	100,000,00
LBK28 On 15/05/2028 Spot Bond			12.23500	93.23996	12.23500	93.20988				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.91000	100.32293	9.91000	100.29642				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	91.81490				0.00	0	
Total LBK30 SPOT										0.00	0	

Contract 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 LBK30									0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	90.56459			0.00	0	
Total LBK31 SPOT									0.00	0	
Total For LBK31									0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.13338			0.00	0	
Total LBK32 SPOT									0.00	0	
Total For LBK32									0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.96102			0.00	0	
Total LBK33 SPOT									0.00	0	
Total For LBK33									0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	93.37743			0.00	0	
Total LBK35 SPOT									0.00	0	
Total For LBK35									0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.01398			0.00	0	
Total LBK37 SPOT									0.00	0	
Total For LBK37									0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	81.29024			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			5.56000	103.99636	5.56000	103.98061			0.00	0	
Total LGL04 SPOT									0.00	0	
Total For LGL04									0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.05311			0.00	0	
Total LGL05 SPOT									0.00	0	
Total For LGL05									0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.46000	110.31362	6.46000	110.29447			0.00	0	2,500,000,00
Total LGL06 SPOT									0.00	0	2,500,000,00
Total For LGL06									0.00	0	2,500,000,00
LGL07 On 04/10/2022 Spot Bond					0.00000	101.76455			0.00	200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL07 SPOT										0.00	200,000,000	100,000,000
Total For LGL07										0.00	200,000,000	100,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	101.01896				0.00	200,000,000	100,000,000
Total LGL08 SPOT										0.00	200,000,000	100,000,000
Total For LGL08										0.00	200,000,000	100,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	100.66238				0.00	0	22,000,000
Total LGL09 SPOT										0.00	0	22,000,000
Total For LGL09										0.00	0	22,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	98.61674				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										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	
LHC19L On 08/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC19U SPOT										0.00	0	
Total For LHC19U										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	101.64592				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	101.42181				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.63050				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	100.64483				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LOM02 On 30/01/2024 Spot Bond					0.00000	101.63493				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.96386				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.98724				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.82878				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.85486				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.87442				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ18 On 15/07/2020 Spot Bond					0.00000	99.90674				0.00	0	
Total MAQ188 SPOT										0.00	0	
Total For MAQ188										0.00	0	
MBC29 On 02/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MBC29U SPOT										0.00	0	
Total For MBC29U										0.00	0	
MBC30 On 09/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MBC30U SPOT										0.00	0	
Total For MBC30U										0.00	0	
MBF05 On 28/08/2020 Spot Bond					0.00000	100.66464				0.00	0	
Total MBF057 SPOT										0.00	0	
Total For MBF057										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.67825				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.70056				0.00	0	
Total MBF061 SPOT										0.00	0	

Contract 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 MBF061										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.47818				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2020 Spot Bond					0.00000	100.12345				0.00	0	
Total MBF064 SPOT										0.00	0	
Total For MBF064										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	99.64168				0.00	0	20,000,000,00
Total MBF065 SPOT										0.00	0	20,000,000,00
Total For MBF065										0.00	0	20,000,000,00
MBP03: On 02/11/2022 Spot Bond					0.00000	101.08362				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03: On 23/02/2021 Spot Bond					0.00000	100.81042				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.66036				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 13/04/2021 Spot Bond					0.00000	99.92175				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	101.14030				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	101.15174				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.11748				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.11965				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.22070				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.62526				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.11750				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.11967				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.63352				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.35895				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MIIL03 On 28/08/2023 Spot Bond					0.00000	121.48616				0.00	0	
Total MIIL03 SPOT										0.00	0	
Total For MIIL03										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			6.48000	105.46312	6.48000	105.44485				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			10.42500	10.42500	10.42500	107.90369				0.00	0	31,000,00
Total MMIG04 SPOT										0.00	0	31,000,00
Total For MMIG04										0.00	0	31,000,00
MMIG0 On 12/08/2022 Spot Bond			6.51000	112.76884	6.51000	112.74900				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	101.33560				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	97.11138				0.00	200,000,000	100,000,00
Total MMIG07 SPOT										0.00	200,000,000	100,000,00
Total For MMIG07										0.00	200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML01 On 10/12/2026 Spot Bond					0.00000	97.96449				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.49500	104.57248	8.49500	104.54872				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MQB00 On 28/08/2023 Spot Bond					0.00000	121.62568				0.00	0	
Total MQB003 SPOT										0.00	0	
Total For MQB003										0.00	0	
MTN06 On 13/07/2020 Spot Bond					0.00000	99.92355				0.00	0	
Total MTN06 SPOT										0.00	0	
Total For MTN06										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	98.87292				0.00	0	69,000,00
Total MTN07 SPOT										0.00	0	69,000,00
Total For MTN07										0.00	0	69,000,00
MTN08 On 11/10/2020 Spot Bond					0.00000	100.08221				0.00	0	
Total MTN08 SPOT										0.00	0	
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	99.06846				0.00	200,000,000	100,000,00
Total MTN09 SPOT										0.00	200,000,000	100,000,00
Total For MTN09										0.00	200,000,000	100,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	98.43108				0.00	0	145,000,00
Total MTN10 SPOT										0.00	0	145,000,00
Total For MTN10										0.00	0	145,000,00
MTN11 On 04/06/2021 Spot Bond					0.00000	100.24278				0.00	1,750,000,000	1,750,000,00
Total MTN11 SPOT										0.00	1,750,000,000	1,750,000,00
Total For MTN11										0.00	1,750,000,000	1,750,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	101.12864				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.60372				0.00	0	82,000,00
Total MTN13 SPOT										0.00	0	82,000,00
Total For MTN13										0.00	0	82,000,00
MTN14 On 10/05/2022 Spot Bond					0.00000	101.00981				0.00	0	
Total MTN14 SPOT										0.00	0	

Contract 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 MTN14									0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.04081			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.62769			0.00	0	
Total MTN16 SPOT									0.00	0	
Total For MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.75740			0.00	0	50,000,00
Total MTN17 SPOT									0.00	0	50,000,00
Total For MTN17									0.00	0	50,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	98.92085			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.46317			0.00	0	
Total MTN19 SPOT									0.00	0	
Total For MTN19									0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.23136			0.00	0	112,000,00
Total MTN20 SPOT									0.00	0	112,000,00
Total For MTN20									0.00	0	112,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	100.14955			0.00	0	45,000,00
Total MTN21 SPOT									0.00	0	45,000,00
Total For MTN21									0.00	0	45,000,00
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.40802			0.00	0	
Total MTNC21 SPOT									0.00	0	
Total For MTNC21									0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	101.09788			0.00	0	
Total MTNC22 SPOT									0.00	0	
Total For MTNC22									0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		15,000,000,000,000.00	150,000,000	75,000,00	
Total MTNC23 SPOT								15,000,000,000,000.00	150,000,000	75,000,00	
Total For MTNC23								15,000,000,000,000.00	150,000,000	75,000,00	
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total MWA1U SPOT								0.00	0		
Total For MWA1U								0.00	0		
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.79806				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.78560				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.78560				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	100.27094				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.29879				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.25653				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.32535				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.02699				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7B25 On 20/12/2021 Spot Bond					0.00000	100.22534				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.28498				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.33559				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.38204				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.06000	105.88880	6.06000	105.87163				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.51000	114.08188	6.51000	114.06181				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.39500	109.61609	9.39500	109.58845				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.61530				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.31568				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.16416				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.13649				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.16131				0.00	0	
Total NBG05G SPOT										0.00	0	

Contract 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 NBG05G									0.00	0	
NBK11/ On 28/11/2020 Spot Bond			5.62500	102.20758	5.62500	102.19217			0.00	0	
Total NBK11A SPOT									0.00	0	
Total For NBK11A									0.00	0	
NBK12/ On 19/03/2021 Spot Bond			5.81000	105.22236	5.81000	105.20598			0.00	0	
Total NBK12A SPOT									0.00	0	
Total For NBK12A									0.00	0	
NBK12/ On 19/03/2021 Spot Bond			9.38000	102.80353	9.38000	102.77793			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13/ On 19/03/2024 Spot Bond			6.39000	113.76514	6.39000	113.74569			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14/ On 25/06/2021 Spot Bond			5.12500	104.19733	5.12500	104.18292			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15/ On 11/02/2022 Spot Bond			5.37500	108.71407	5.37500	108.69824			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16/ On 12/02/2025 Spot Bond			7.01500	113.18824	7.01500	113.16681			0.00	0	86,000,00
Total NBK16A SPOT									0.00	0	86,000,00
Total For NBK16A									0.00	0	86,000,00
NBK17/ On 22/04/2026 Spot Bond			7.97500	111.08715	7.97500	111.06342			0.00	0	1,251,000,00
Total NBK17A SPOT									0.00	0	1,251,000,00
Total For NBK17A									0.00	0	1,251,000,00
NBK19/ On 01/06/2022 Spot Bond			5.90500	107.58063	5.90500	107.56351			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.97500	112.08240	7.97500	112.05846			0.00	0	92,000,00
Total NBK20A SPOT									0.00	0	92,000,00
Total For NBK20A									0.00	0	92,000,00
NBK20/ On 25/06/2021 Spot Bond					0.00000	100.48141			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21/ On 21/07/2027 Spot Bond			8.92500	113.69613	8.92500	113.66885			0.00	0	122,000,00

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 NBK21A SPOT										0.00	0	122,000,00
Total For NBK21A										0.00	0	122,000,00
NBK22 On 19/11/2022 Spot Bond			5.89000	110.45438	5.89000	110.43696				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.68500	109.86261	8.68500	109.83723				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.66500	113.63310	8.66500	113.60691				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	101.01743				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			6.16000	6.16000	6.16000	114.82348				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.28789				0.00	1,600,000,000	800,000,00
Total NBK25B SPOT										0.00	1,600,000,000	800,000,00
Total For NBK25B										0.00	1,600,000,000	800,000,00
NBK26 On 10/05/2023 Spot Bond			100.00000	21.09314	100.00000	21.04671				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.71318				0.00	1,600,000,000	800,000,00
Total NBK26B SPOT										0.00	1,600,000,000	800,000,00
Total For NBK26B										0.00	1,600,000,000	800,000,00
NBK27 On 10/05/2026 Spot Bond			8.22500	115.11455	8.22500	115.08934				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			6.41000	114.19411	6.41000	114.17433		2,564,000,000,000.00		400,000,000	200,000,00	
Total NBK28A SPOT								2,564,000,000,000.00		400,000,000	200,000,00	
Total For NBK28A								2,564,000,000,000.00		400,000,000	200,000,00	
NBK28I On 19/11/2020 Spot Bond					0.00000	101.12072				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK29 On 31/07/2026 Spot Bond			9.01500	111.39525	9.01500	111.36828				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.24000	114.38638	6.24000	114.36707				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	101.16287				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31 On 09/11/2023 Spot Bond			6.16000	111.18820	6.16000	111.16987				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.31503				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	101.46602				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.08742				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.81919				0.00	0	176,000,00
Total NBK36B SPOT										0.00	0	176,000,00
Total For NBK36B										0.00	0	176,000,00
NBK38I On 02/08/2021 Spot Bond					0.00000	101.36588				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.19000	10.19000	10.19000	65.82944				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.85037				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.48300				0.00	0	
Total NBK42B SPOT										0.00	0	

Contract 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 NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.52727				0.00	990,000,000	1,069,000,000
Total NBK43B SPOT										0.00	990,000,000	1,069,000,000
Total For NBK43B										0.00	990,000,000	1,069,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	101.04800				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.17728				0.00	900,000,000	900,000,000
Total NBK45B SPOT										0.00	900,000,000	900,000,000
Total For NBK45B										0.00	900,000,000	900,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	102.06328				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	101.29295				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.03830				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.37877				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	99.83305				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.77895				0.00	2,500,000,000	1,250,000,000
Total NBK51B SPOT										0.00	2,500,000,000	1,250,000,000
Total For NBK51B										0.00	2,500,000,000	1,250,000,000
NBK52I On 21/02/2024 Spot Bond					0.00000	99.63100				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.44951				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.81293				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.89223				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.07318				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.24884				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.34000				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.23306				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	99.89124				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.54646				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.25260				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			9.36000	107.14600	9.36000	107.11938				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.25056				0.00	0	
Total NCLN84 SPOT										0.00	0	

Contract 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 NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.39500	106.46428	9.39500	106.43773				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.25260				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.25573				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.25979				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.24511				0.00	0	
Total NCLN94 SPOT										0.00	0	
Total For NCLN94										0.00	0	
NDAL0 On 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NDAL01 SPOT										0.00	0	
Total For NDAL01										0.00	0	
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED01U SPOT										0.00	0	
Total For NED01U										0.00	0	
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED02U SPOT										0.00	0	
Total For NED02U										0.00	0	
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED03U SPOT										0.00	0	
Total For NED03U										0.00	0	
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED04U SPOT										0.00	0	
Total For NED04U										0.00	0	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED05U SPOT										0.00	0	
Total For NED05U										0.00	0	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NED06U SPOT										0.00	0	
Total For NED06U										0.00	0	
NED071 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED07U SPOT										0.00	0	
Total For NED07U										0.00	0	
NED081 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	
NED091 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	
NED101 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	
NED111 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	
NED121 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	
NED131 On 02/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED13U SPOT										0.00	0	
Total For NED13U										0.00	0	
NEDT1. On 21/05/2021 Spot Bond					0.00000	104.22949				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT11 On 26/11/2021 Spot Bond					0.00000	104.81384				0.00	0	11,148,90
Total NEDT1B SPOT										0.00	0	11,148,90
Total For NEDT1B										0.00	0	11,148,90
NET53 On 17/04/2021 Spot Bond					0.00000	99.85890				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.00103				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL01 On 01/07/2025 Spot Bond					0.00000	100.14398				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.42870				0.00	0	22,000,00
Total NGL02 SPOT										0.00	0	22,000,00
Total For NGL02										0.00	0	22,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	100.92177				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	100.41786				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	98.92266				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.72711				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.96707				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	100.13417				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.90332				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	99.59295				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	97.93733				0.00	3,400,000,000	1,700,000,00
Total NGT103 SPOT										0.00	3,400,000,000	1,700,000,00
Total For NGT103										0.00	3,400,000,000	1,700,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	99.34932				0.00	0	70,000,00
Total NGT104 SPOT										0.00	0	70,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NGT104									0.00	0	70,000,00
NGT10: On 22/05/2025 Spot Bond					0.00000	97.21207			0.00	0	
Total NGT105 SPOT									0.00	0	
Total For NGT105									0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	106.90000	10.00000	106.87200			0.00	0	
Total NHM001/JIBAR SPOT									0.00	0	
Total For NHM001/JIBAR									0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	102.04410	13.50000	102.00787			0.00	0	
Total NHM002 SPOT									0.00	0	
Total For NHM002									0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	99.27162			0.00	0	
Total NHM006 SPOT									0.00	0	
Total For NHM006									0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	99.81836			0.00	0	
Total NHM007 SPOT									0.00	0	
Total For NHM007									0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.64279			0.00	0	
Total NHM009 SPOT									0.00	0	
Total For NHM009									0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.94653			0.00	0	
Total NHM011 SPOT									0.00	0	
Total For NHM011									0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.47717			0.00	0	
Total NHM012 SPOT									0.00	0	
Total For NHM012									0.00	0	
NHM01 On 09/09/2020 Spot Bond					0.00000	100.48332			0.00	0	
Total NHM013 SPOT									0.00	0	
Total For NHM013									0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.96557			0.00	0	180,000,00
Total NHM014 SPOT									0.00	0	180,000,00
Total For NHM014									0.00	0	180,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.45025			0.00	0	
Total NHM015 SPOT									0.00	0	
Total For NHM015									0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.43798			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	101.11698				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.02384				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.05247				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.70000	5.70000	5.70000	188.52067				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			5.04000	5.04000	5.04000	174.18335				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.63500	4.63500	4.63500	134.08938				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.15000	5.15000	5.15000	92.44326				0.00	0	119,000,00
Total NI29 SPOT										0.00	0	119,000,00
Total For NI29										0.00	0	119,000,00
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			5.63000	5.63000	5.63000	94.58149				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.74000	4.74000	4.74000	133.49487				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB13 On 31/01/2025 Spot Bond			5.13000	5.13000	5.13000	131.31313				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			5.18000	5.18000	5.18000	172.54543				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			5.89000	164.50510	5.89000	164.50658				0.00	0	92,000,00
Total NILB15 SPOT										0.00	0	92,000,00
Total For NILB15										0.00	0	92,000,00
NILB17 On 31/01/2038 Spot Bond			5.59500	95.01283	5.59500	95.01434				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NMP20 On 24/07/2020 Spot Bond			4.95500	104.44813	4.95500	104.43398				0.00	0	
Total NMP20N SPOT										0.00	0	
Total For NMP20N										0.00	0	
NN010 On 01/10/2020 Spot Bond					0.00000	100.08328				0.00	0	2,000,000,00
Total NN010 SPOT										0.00	0	2,000,000,00
Total For NN010										0.00	0	2,000,000,00
NN011 On 23/06/2021 Spot Bond					0.00000	100.20063				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	99.81224				0.00	0	
Total NN013 SPOT										0.00	0	
Total For NN013										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.73187				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN015 On 20/09/2020 Spot Bond					0.00000	100.28026				0.00	0	
Total NN015 SPOT										0.00	0	
Total For NN015										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.05449				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.79556				0.00	0	
Total NN019 SPOT										0.00	0	

Contract 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 NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	124.80825				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.47487				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.62104				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN028U SPOT										0.00	0	
Total For NN028U										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.73170				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.33922				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.64042				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	99.84841				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.12590				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.79804				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.73278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	80.43310				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.19470				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	80.31609				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	107.22586				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.41251				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	103.14971				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.43288				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN09U SPOT										0.00	0	
Total For NN09U										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	109.77000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	98.26091				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	94.59000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01 On 24/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	16,700,000,00
Total NNF014 SPOT										0.00	0	16,700,000,00
Total For NNF014										0.00	0	16,700,000,00
NNF02 On 01/08/2022 Spot Bond					0.00000	82.13032				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	82.13032				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	118.72746				0.00	0	100,000,00
Total NNF04 SPOT										0.00	0	100,000,00
Total For NNF04										0.00	0	100,000,00
NNF06 On 12/09/2024 Spot Bond					0.00000	106.85538				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF07 On 20/09/2020 Spot Bond					0.00000	118.65341				0.00	0	
Total NNF07 SPOT										0.00	0	
Total For NNF07										0.00	0	
NNF08 On 22/09/2020 Spot Bond					0.00000	118.50485				0.00	0	
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.56933				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	113.02711				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.77813				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.77944				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.73557				0.00	0	
Total NQ1A28 SPOT										0.00	0	

Contract 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 NQ1A28									0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.60669			0.00	0	
Total NQ1B10 SPOT									0.00	0	
Total For NQ1B10									0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.37599			0.00	0	
Total NQ1B17 SPOT									0.00	0	
Total For NQ1B17									0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.82945			0.00	0	
Total NQ1B20 SPOT									0.00	0	
Total For NQ1B20									0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.79813			0.00	0	
Total NQ1B21 SPOT									0.00	0	
Total For NQ1B21									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.66269			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.46683			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.68133			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.56000	114.30075	6.56000	114.28070			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02 On 31/05/2023 Spot Bond			4.05000	188.29440	4.05000	188.30532			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.56500	116.50909	9.56500	116.47936		859,470,727,000.00	89,855,800	39,319,700	
Total NRA028 SPOT								859,470,727,000.00	89,855,800	39,319,700	
Total For NRA028								859,470,727,000.00	89,855,800	39,319,700	
NRA02 On 30/11/2028 Spot Bond			100.00000	13.42294	100.00000	13.39323		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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NSN97U SPOT										0.00	0	
Total For NSN97U										0.00	0	
NTC19 On 27/07/2020 Spot Bond					0.00000	101.32858				0.00	0	
Total NTC19 SPOT										0.00	0	
Total For NTC19										0.00	0	
NTC20 On 27/07/2020 Spot Bond					0.00000	101.25303				0.00	0	
Total NTC20 SPOT										0.00	0	
Total For NTC20										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.90545				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	101.20618				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.60827				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.41168				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.63766				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.51338				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.37795				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.38263				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.26611				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.44713				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.28123				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.21000	109.62310	6.21000	109.60489				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			9.71500	107.86344	9.71500	107.83564				0.00	0	1,657,000,00
Total OML07 SPOT										0.00	0	1,657,000,00
Total For OML07										0.00	0	1,657,000,00
OML08 On 14/09/2020 Spot Bond					0.00000	100.63518				0.00	0	
Total OML08 SPOT										0.00	0	
Total For OML08										0.00	0	
OML09 On 14/09/2022 Spot Bond			6.51000	112.22316	6.51000	112.20363				0.00	0	1,000,000,00
Total OML09 SPOT										0.00	0	1,000,000,00
Total For OML09										0.00	0	1,000,000,00
OML10 On 14/09/2025 Spot Bond			9.41500	111.34399	9.41500	111.31616				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	97.37099				0.00	200,000,000	100,000,00
Total OML11 SPOT										0.00	200,000,000	100,000,00
Total For OML11										0.00	200,000,000	100,000,00
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAJ1U SPOT										0.00	0	
Total For PBAJ1U										0.00	0	
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAV1U SPOT										0.00	0	
Total For PBAV1U										0.00	0	
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBBJ1U SPOT										0.00	0	

Contract 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 PBBJ1U										0.00	0	
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBDJ1U SPOT										0.00	0	
Total For PBDJ1U										0.00	0	
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBGJ1U SPOT										0.00	0	
Total For PBGJ1U										0.00	0	
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJC1U SPOT										0.00	0	
Total For PBJC1U										0.00	0	
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJJ1U SPOT										0.00	0	
Total For PBJJ1U										0.00	0	
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKJ1U SPOT										0.00	0	
Total For PBKJ1U										0.00	0	
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKS1U SPOT										0.00	0	
Total For PBKS1U										0.00	0	
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKX1U SPOT										0.00	0	
Total For PBKX1U										0.00	0	
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLS1U SPOT										0.00	0	
Total For PBLS1U										0.00	0	
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLT1U SPOT										0.00	0	
Total For PBLT1U										0.00	0	
PBUC1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUC1U SPOT										0.00	0	
Total For PBUC1U										0.00	0	
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUJ1U SPOT										0.00	0	
Total For PBUJ1U										0.00	0	
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PBVJ1U SPOT										0.00	0	
Total For PBVJ1U										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.42414				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.43511				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	106.90000	10.00000	106.87200				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PMM46U SPOT										0.00	0	
Total For PMM46U										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.66935				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	99.98572				0.00	540,000,000	270,000,000
Total PMM53 SPOT										0.00	540,000,000	270,000,000
Total For PMM53										0.00	540,000,000	270,000,000
PMM54 On 07/05/2021 Spot Bond					0.00000	101.08746				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.64761				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.82876				0.00	0	
Total PRE2A2 SPOT										0.00	0	
Total For PRE2A2										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.87439				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.96559				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
PRE2C On 20/02/2022 Spot Bond					0.00000	100.97861				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.99163				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.71000	114.45763	7.61500	114.95284			731,900,016,856,000.00	1,521,647,213,600	1,924,684,599,90	
Total R186 SPOT									1,900,016,856,000.00	521,647,213,600	1,924,684,599,90	
Total For R186									1,900,016,856,000.00	521,647,213,600	1,924,684,599,90	
R197 On 07/12/2023 Spot Bond			2.85000	305.76254	2.85000	305.79015			14,642,280,270,000.00	5,137,642,200	93,497,309,30	
Total R197 SPOT									14,642,280,270,000.00	5,137,642,200	93,497,309,30	
Total For R197									14,642,280,270,000.00	5,137,642,200	93,497,309,30	
R202 On 07/12/2033 Spot Bond			4.78000	207.14033	4.70000	208.87144			65,933,542,796,000.00	13,793,628,200	170,695,578,70	
Total R202 SPOT									15,933,542,796,000.00	13,793,628,200	170,695,578,70	
Total For R202									15,933,542,796,000.00	13,793,628,200	170,695,578,70	
R2023 On 28/02/2023 Spot Bond			4.96000	109.57334	4.91000	109.68687			133,840,595,728,000.00	228,596,894,300	1,009,773,747,80	
Total R2023 SPOT									13,840,595,728,000.00	228,596,894,300	1,009,773,747,80	
Total For R2023									13,840,595,728,000.00	228,596,894,300	1,009,773,747,80	
R2030 On 31/01/2030 Spot Bond			9.23500	95.75133	9.23500	95.72758			998,543,772,413,500.00	649,544,534,100	1,874,924,007,80	
Total R2030 SPOT									18,543,772,413,500.00	649,544,534,100	374,924,007,80	
Total For R2030									18,543,772,413,500.00	649,544,534,100	374,924,007,80	
R2032 On 31/03/2032 Spot Bond			10.14000	89.40905	10.14000	89.38490			582,483,446,448,000.00	649,160,103,200	635,357,038,30	
Total R2032 SPOT									12,483,446,448,000.00	649,160,103,200	635,357,038,30	
Total For R2032									12,483,446,448,000.00	649,160,103,200	635,357,038,30	
R2035 On 28/02/2035 Spot Bond			10.82000	88.98297	10.82000	88.95764			614,791,314,500,000.00	334,084,225,000	1,114,794,804,50	
Total R2035 SPOT									14,791,314,500,000.00	334,084,225,000	1,114,794,804,50	
Total For R2035									14,791,314,500,000.00	334,084,225,000	1,114,794,804,50	
R2037 On 31/01/2037 Spot Bond			11.08000	84.31760	11.08000	84.29262			564,437,985,328,000.00	231,447,471,600	750,464,632,80	
Total R2037 SPOT									14,437,985,328,000.00	231,447,471,600	750,464,632,80	
Total For R2037									14,437,985,328,000.00	231,447,471,600	750,464,632,80	
R2040 On 31/01/2040 Spot Bond			11.25000	86.26794	11.25000	86.24200			727,993,576,750,000.00	509,154,984,600	711,787,208,10	
Total R2040 SPOT									17,993,576,750,000.00	509,154,984,600	711,787,208,10	
Total For R2040									17,993,576,750,000.00	509,154,984,600	711,787,208,10	
R2044 On 31/01/2044 Spot Bond			11.37000	82.46725	11.37000	82.44221			906,051,589,850,000.00	431,490,905,000	1,238,032,919,90	
Total R2044 SPOT									16,051,589,850,000.00	431,490,905,000	238,032,919,90	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
Total For R2044									16,051,589,850,000.00	431,490,905,000	238,032,919,90
R2048 On 28/02/2048 Spot Bond			11.30500	81.55324	11.30500	81.52901			804,584,163,830,480.00	690,365,693,395	1,757,509,532,10
Total R2048 SPOT									14,584,163,830,480.00	690,365,693,395	757,509,532,10
Total For R2048									14,584,163,830,480.00	690,365,693,395	757,509,532,10
R208 On 31/03/2021 Spot Bond			3.51500	104.12849	3.53000	104.10759			928,045,063,000,000.00	264,024,200,000	590,706,000,00
Total R208 SPOT									18,045,063,000,000.00	264,024,200,000	590,706,000,00
Total For R208									18,045,063,000,000.00	264,024,200,000	590,706,000,00
R209 On 31/03/2036 Spot Bond			10.91000	66.99008	10.74500	67.88133			367,544,542,731,000.00	125,347,804,100	998,529,105,90
Total R209 SPOT									17,544,542,731,000.00	125,347,804,100	998,529,105,90
Total For R209									17,544,542,731,000.00	125,347,804,100	998,529,105,90
R210 On 31/03/2028 Spot Bond			4.33000	182.76053	4.33000	182.76977			15,393,230,971,000.00	3,555,018,700	35,574,156,90
Total R210 SPOT									15,393,230,971,000.00	3,555,018,700	35,574,156,90
Total For R210									15,393,230,971,000.00	3,555,018,700	35,574,156,90
R212 On 31/01/2022 Spot Bond			2.53000	167.35548	2.53000	167.37196			35,060,071,574,000.00	13,857,735,800	34,303,315,30
Total R212 SPOT									15,060,071,574,000.00	13,857,735,800	34,303,315,30
Total For R212									15,060,071,574,000.00	13,857,735,800	34,303,315,30
R213 On 28/02/2031 Spot Bond			9.85500	83.89428	9.68500	84.84521			944,040,881,254,500.00	95,793,087,900	454,362,295,80
Total R213 SPOT									14,040,881,254,500.00	95,793,087,900	454,362,295,80
Total For R213									14,040,881,254,500.00	95,793,087,900	454,362,295,80
R214 On 28/02/2041 Spot Bond			10.99000	65.91504	10.99000	65.89599			571,726,828,969,000.00	506,981,513,100	848,732,332,40
Total R214 SPOT									11,726,828,969,000.00	506,981,513,100	848,732,332,40
Total For R214									11,726,828,969,000.00	506,981,513,100	848,732,332,40
RC001U On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC001U SPOT									0.00	0	
Total For RC001U									0.00	0	
RC002U On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC002U SPOT									0.00	0	
Total For RC002U									0.00	0	
RC003U On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC003U SPOT									0.00	0	
Total For RC003U									0.00	0	
RC004U On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC004U SPOT									0.00	0	
Total For RC004U									0.00	0	
RC005U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RC005U SPOT										0.00	0	
Total For RC005U										0.00	0	
RC006\On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC006U SPOT										0.00	0	
Total For RC006U										0.00	0	
RC007\On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC007U SPOT										0.00	0	
Total For RC007U										0.00	0	
RC008\On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC008U SPOT										0.00	0	
Total For RC008U										0.00	0	
RC009\On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC009U SPOT										0.00	0	
Total For RC009U										0.00	0	
RC010\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC010U SPOT										0.00	0	
Total For RC010U										0.00	0	
RC011\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC011U SPOT										0.00	0	
Total For RC011U										0.00	0	
RC017\On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC017U SPOT										0.00	0	
Total For RC017U										0.00	0	
RC018\On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC018U SPOT										0.00	0	
Total For RC018U										0.00	0	
RC019\On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC019U SPOT										0.00	0	
Total For RC019U										0.00	0	
RC020\On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC020U SPOT										0.00	0	
Total For RC020U										0.00	0	
RC021\On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC021U SPOT										0.00	0	
Total For RC021U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RC022 On 21/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC022U SPOT										0.00	0	
Total For RC022U										0.00	0	
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF02U SPOT										0.00	0	
Total For RDF02U										0.00	0	
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF06U SPOT										0.00	0	
Total For RDF06U										0.00	0	
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF07U SPOT										0.00	0	
Total For RDF07U										0.00	0	
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF08U SPOT										0.00	0	
Total For RDF08U										0.00	0	
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF09U SPOT										0.00	0	
Total For RDF09U										0.00	0	
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF10U SPOT										0.00	0	
Total For RDF10U										0.00	0	
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF11U SPOT										0.00	0	
Total For RDF11U										0.00	0	
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF12U SPOT										0.00	0	
Total For RDF12U										0.00	0	
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF13U SPOT										0.00	0	
Total For RDF13U										0.00	0	
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF14U SPOT										0.00	0	
Total For RDF14U										0.00	0	
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF15U SPOT										0.00	0	

Contract 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 RDF15U										0.00	0	
RDF16l 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	
RDF17l 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	
RDF18l 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	
RDF19l 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	
RDF26l 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	
RDF27l 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	100.95165				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.58001				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	98.08124				0.00	0	1,194,500,00
Total RDFB11 SPOT										0.00	0	1,194,500,00
Total For RDFB11										0.00	0	1,194,500,00
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.99950				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.32759				0.00	0	500,000,00
Total RDFB13 SPOT										0.00	0	500,000,00
Total For RDFB13										0.00	0	500,000,00
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.33272				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.81452				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.73345				0.00	300,000,000	100,000,000
Total RDFB16 SPOT										0.00	300,000,000	100,000,000
Total For RDFB16										0.00	300,000,000	100,000,000
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.56706				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.95978				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.07792				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.23396				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.24408				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.13053				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.79710				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.94567				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.84073				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.10579				0.00	0	
Total RDFC49 SPOT										0.00	0	
Total For RDFC49										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.82309				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.44102				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										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	99.85941				0.00	100,000,000	90,000,000
Total RED121 SPOT										0.00	100,000,000	90,000,000
Total For RED121										0.00	100,000,000	90,000,000
RED20 On 05/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total RED205 SPOT										0.00	0	
Total For RED205										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	100.47528				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.79893				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	105.84014				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	107.24487				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.48448				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.78303				0.00	0	
Total RED705 SPOT										0.00	0	

Contract 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 RED705										0.00	0	
RED80 On 06/04/2021 Spot Bond					0.00000	100.02462				0.00	0	
Total RED801 SPOT										0.00	0	
Total For RED801										0.00	0	
RED90 On 28/07/2022 Spot Bond					0.00000	105.36738				0.00	0	
Total RED901 SPOT										0.00	0	
Total For RED901										0.00	0	
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES04U SPOT										0.00	0	
Total For RES04U										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.94963				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES38 On 01/08/2020 Spot Bond					0.00000	101.16148				0.00	0	
Total RES38 SPOT										0.00	0	
Total For RES38										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	99.91247				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.69627				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	
RES48I On 31/07/2023 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 RES48U SPOT										0.00	0	
Total For RES48U										0.00	0	
RMB10€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMB106 SPOT										0.00	0	
Total For RMB106										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.70000	105.34846	5.70000	105.33228				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.56000	109.63350	6.56000	109.61417				0.00	0	179,077,9€
Total RW23 SPOT										0.00	0	179,077,9€
Total For RW23										0.00	0	179,077,9€
RW28 On 10/12/2028 Spot Bond			11.55500	93.82913	11.55500	93.80033				0.00	0	90,000,0€
Total RW28 SPOT										0.00	0	90,000,0€
Total For RW28										0.00	0	90,000,0€
SBK12/ On 25/11/2020 Spot Bond			10.00000	106.90000	10.00000	106.87200				0.00	0	
Total SBK12/R157 SPOT										0.00	0	
Total For SBK12/R157										0.00	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	101.49022				0.00	0	
Total SBK18 SPOT										0.00	0	
Total For SBK18										0.00	0	
SBK23 On 28/05/2022 Spot Bond			6.18000	110.72581	6.18000	110.70750				0.00	0	2,050,000,0€
Total SBK23 SPOT										0.00	0	2,050,000,0€
Total For SBK23										0.00	0	2,050,000,0€
SBK24 On 19/10/2020 Spot Bond					0.00000	102.32302				0.00	0	1,000,000,0€
Total SBK24 SPOT										0.00	0	1,000,000,0€
Total For SBK24										0.00	0	1,000,000,0€
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	102.07740				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.98000	107.26997	5.98000	107.25270				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBN01 On 31/07/2021 Spot Bond					0.00000	101.16516				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.94667				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.61000	105.58020	4.61000	105.56706				0.00	0	200,000,00
Total SBS19 SPOT										0.00	0	200,000,00
Total For SBS19										0.00	0	200,000,00
SBS20 On 15/05/2026 Spot Bond			7.00500	115.87507	7.00500	115.85340				0.00	0	12,000,00
Total SBS20 SPOT										0.00	0	12,000,00
Total For SBS20										0.00	0	12,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.17252				0.00	0	64,000,00
Total SBS21 SPOT										0.00	0	64,000,00
Total For SBS21										0.00	0	64,000,00
SBS27 On 20/02/2024 Spot Bond			5.73000	118.05115	5.73000	118.03282				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.13500	106.01024	7.13500	105.99005				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.57500	112.42998	7.57500	112.40715				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.04500	117.86820	6.04500	117.84913		6,045,000,000,000.00		1,000,000,000	1,000,000,00	
Total SBS34 SPOT								6,045,000,000,000.00		1,000,000,000	1,000,000,00	
Total For SBS34								6,045,000,000,000.00		1,000,000,000	1,000,000,00	
SBS38 On 29/01/2025 Spot Bond			6.28500	114.98157	6.28500	114.96203				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.67500	110.91630	8.67500	110.89042				0.00	0	130,000,00
Total SBS39 SPOT										0.00	0	130,000,00
Total For SBS39										0.00	0	130,000,00
SBS4 On 16/11/2021 Spot Bond			4.68500	106.31447	4.68500	106.30109				0.00	0	
Total SBS4 SPOT										0.00	0	

Contract 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 SBS4										0.00	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	101.36152				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.06500	112.27293	5.06500	112.25767				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.68500	119.16232	6.68500	119.14103				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.69000	118.97284	7.69000	118.94844				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.52708				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.16000	117.42231	5.16000	117.40588				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.42673				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.90848				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.73000	111.16366	4.73000	111.14939				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.70500	5.70500	5.70500	117.20141				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.32154				0.00	0	266,000,00
Total SBS52 SPOT										0.00	0	266,000,00
Total For SBS52										0.00	0	266,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	102.86721				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.31423				0.00	3,000,000,000	1,710,000,000
Total SBS55 SPOT										0.00	3,000,000,000	1,710,000,000
Total For SBS55										0.00	3,000,000,000	1,710,000,000
SBS56 On 12/06/2022 Spot Bond			4.84500	108.10289	4.84500	108.08876				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.54713				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	101.68987				0.00	734,000,000	734,000,000
Total SBS58 SPOT										0.00	734,000,000	734,000,000
Total For SBS58										0.00	734,000,000	734,000,000
SBS59 On 09/10/2020 Spot Bond					0.00000	100.08846				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	102.19981				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.51010				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.04341				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.42169				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.37406				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.20764				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS67 On 26/06/2029 Spot Bond					0.00000	98.76459				0.00	2,800,000,000	1,400,000,000
Total SBS67 SPOT										0.00	2,800,000,000	1,400,000,000
Total For SBS67										0.00	2,800,000,000	1,400,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	100.71925				0.00	2,000,000,000	1,000,000,000
Total SBS68 SPOT										0.00	2,000,000,000	1,000,000,000
Total For SBS68										0.00	2,000,000,000	1,000,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	100.57048				0.00	0	0
Total SBS69 SPOT										0.00	0	0
Total For SBS69										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.97000	295.31558	3.97000	295.33333				0.00	0	243,000,000
Total SBSI11 SPOT										0.00	0	243,000,000
Total For SBSI11										0.00	0	243,000,000
SBSI14 On 07/12/2033 Spot Bond			5.83000	5.83000	5.83000	186.05614				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	102.84234				0.00	0	33,806,000
Total SBT101 SPOT										0.00	0	33,806,000
Total For SBT101										0.00	0	33,806,000
SBT102 On 30/09/2022 Spot Bond					0.00000	102.82568				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT103 On 31/03/2024 Spot Bond					0.00000	96.37850				0.00	0	0
Total SBT103 SPOT										0.00	0	0
Total For SBT103										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	101.07715				0.00	0	0
Total SBT201 SPOT										0.00	0	0
Total For SBT201										0.00	0	0
SBT202 On 03/12/2023 Spot Bond					0.00000	96.73932				0.00	0	0
Total SBT202 SPOT										0.00	0	0
Total For SBT202										0.00	0	0
SBT203 On 03/12/2023 Spot Bond			7.01000	111.07638	7.01000	111.05547				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	99.85128				0.00	0	0
Total SBT204 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 SBT204									0.00	0	
SBT20€ On 31/01/2025 Spot Bond					0.00000	95.02542			0.00	0	
Total SBT206 SPOT									0.00	0	
Total For SBT206									0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	100.28233			0.00	0	82,000,00
Total SBT207 SPOT									0.00	0	82,000,00
Total For SBT207									0.00	0	82,000,00
SGI004 On 20/01/2021 Spot Bond					0.00000	99.91815			0.00	0	
Total SGI004 SPOT									0.00	0	
Total For SGI004									0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	99.92521			0.00	0	
Total SGI005 SPOT									0.00	0	
Total For SGI005									0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	97.96043			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	106.90000	10.00000	106.87200			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	101.79297			0.00	0	
Total SLI4 SPOT									0.00	0	
Total For SLI4									0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.01058			0.00	0	
Total SLRA2 SPOT									0.00	0	
Total For SLRA2									0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.93424			0.00	0	
Total SLRA3 SPOT									0.00	0	
Total For SLRA3									0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.97744			0.00	0	
Total SLRA4 SPOT									0.00	0	
Total For SLRA4									0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.23964			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.04659				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.04942				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.05668				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.98469				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.17902				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.11132				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.14307				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.95484				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.60769				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.76000	115.20714	6.76000	115.18622				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	100.38140				0.00	200,000,000	100,000,00
Total SNT04 SPOT										0.00	200,000,000	100,000,00
Total For SNT04										0.00	200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SOLB0 On 12/08/2022 Spot Bond					0.00000	92.66730				0.00	409,200,000	818,400,00
Total SOLB01 SPOT										0.00	409,200,000	818,400,00
Total For SOLB01										0.00	409,200,000	818,400,00
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.08985				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA11 On 21/08/2020 Spot Bond					0.00000	100.83428				0.00	0	
Total SPDA11 SPOT										0.00	0	
Total For SPDA11										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.65606				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.78233				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.82486				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	100.13806				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	100.35780				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG006 On 18/06/2022 Spot Bond					0.00000	100.42486				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	100.30573				0.00	200,000,000	100,000,00
Total SPG007 SPOT										0.00	200,000,000	100,000,00
Total For SPG007										0.00	200,000,000	100,000,00
SPG008 On 15/10/2022 Spot Bond					0.00000	99.97531				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG009 On 15/10/2024 Spot Bond					0.00000	99.99888				0.00	0	
Total SPG009 SPOT										0.00	0	

Contract 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 SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	99.78046				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	
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	
SS058L On 19/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS058U SPOT										0.00	0	
Total For SS058U										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.09840				0.00	1,000,000,000	550,000,00

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 SSA07 SPOT										0.00	1,000,000,000	550,000,000
Total For SSA07										0.00	1,000,000,000	550,000,000
SSN000 On 31/03/2021 Spot Bond			5.57500	102.64300	5.57500	102.62759				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN001 On 31/03/2021 Spot Bond			5.57500	102.64300	5.57500	102.62759				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN010 On 31/01/2025 Spot Bond			5.29500	5.29500	5.29500	130.40249				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			9.11500	107.12446	9.11500	107.09837				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN020 On 28/02/2031 Spot Bond			11.55500	74.95954	11.55500	74.93679				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	96.63083				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN030 On 17/11/2020 Spot Bond					0.00000	100.95223				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN030 On 01/06/2021 Spot Bond					0.00000	100.66451				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN031 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	104.26603				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	99.91085				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			6.31000	112.42231	6.31000	112.40324				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 31/01/2038 Spot Bond			5.43000	97.08620	5.43000	97.08817				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.51678				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.34678				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	99.89394				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			3.88000	3.88000	3.88000	296.15749				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/09/2020 Spot Bond					0.00000	100.15723				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN05: On 26/10/2020 Spot Bond					0.00000	101.20064				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	101.27025				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	101.15861				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	100.01258				0.00	0	
Total SSN060 SPOT										0.00	0	

Contract 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 SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.55000	5.55000	5.55000	168.30112				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.68000	4.68000	4.68000	133.83422				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.63000	5.63000	5.63000	94.58149				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.15000	5.15000	5.15000	92.44326				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.51000	5.51000	5.51000	168.75413				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.67811				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.66616				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.63677				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.36913				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.36078				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.29885				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	99.90879				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	81.63400				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 16/08/2020 Spot Bond					0.00000	103.97956				0.00	0	
Total SSN080 SPOT										0.00	0	
Total For SSN080										0.00	0	
SSN080 On 27/08/2024 Spot Bond					0.00000	100.71388				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.44287				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.17073				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.57500	5.57500	5.57500	190.92818				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 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	
SSN085 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	
SSN086 On 21/12/2026 Spot Bond					0.00000	98.88936				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09 On 31/01/2030 Spot Bond					0.00000	101.15472				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	101.14538				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.51854				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	100.54422				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.49070				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			9.90000	91.03600	9.90000	91.88474				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.58244				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.63500	103.92114	8.63500	103.89714				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T13A11 On 21/08/2020 Spot Bond					0.00000	101.00739				0.00	0	
Total T13A11 SPOT										0.00	0	
Total For T13A11										0.00	0	
T13A12 On 21/08/2020 Spot Bond			5.45500	104.52764	5.45500	104.51212				0.00	0	
Total T13A12 SPOT										0.00	0	
Total For T13A12										0.00	0	
T13A15 On 21/08/2020 Spot Bond					0.00000	100.83754				0.00	0	
Total T13A15 SPOT										0.00	0	
Total For T13A15										0.00	0	
T13A16 On 21/08/2020 Spot Bond			5.55500	104.45552	5.55500	104.43973				0.00	0	
Total T13A16 SPOT										0.00	0	

Contract 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 T13A16										0.00	0	
T13A19 On 21/08/2020 Spot Bond					0.00000	100.83605				0.00	0	
Total T13A19 SPOT										0.00	0	
Total For T13A19										0.00	0	
T13A2C On 21/08/2020 Spot Bond			5.50500	104.17865	5.50500	104.16305				0.00	0	
Total T13A20 SPOT										0.00	0	
Total For T13A20										0.00	0	
T13A21 On 21/08/2020 Spot Bond					0.00000	100.77503				0.00	0	
Total T13A21 SPOT										0.00	0	
Total For T13A21										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.82315				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	101.93532	8.55000	101.91213				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.54133				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.71328				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2020 Spot Bond					0.00000	100.71271				0.00	0	
Total T16OM1 SPOT										0.00	0	
Total For T16OM1										0.00	0	
TFS13€ On 06/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS136 SPOT										0.00	0	
Total For TFS136										0.00	0	
TFS14€ On 28/10/2021 Spot Bond					0.00000	101.29938				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	99.85948				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	99.98788				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.60269				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.12688				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.52464				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	99.83844				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	99.59899				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.03804				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.67602				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.83669				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.96745				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	98.30949				0.00	0	3,050,000,0€
Total TFS159 SPOT										0.00	0	3,050,000,0€
Total For TFS159										0.00	0	3,050,000,0€
TFS161 On 27/05/2022 Spot Bond					0.00000	100.59477				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS162 On 27/05/2024 Spot Bond					0.00000	100.08728				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.82716				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.23025				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH13A On 21/08/2020 Spot Bond					0.00000	100.84167				0.00	0	
Total TH13A3 SPOT										0.00	0	
Total For TH13A3										0.00	0	
TH13A On 21/08/2020 Spot Bond			5.87500	103.92399	5.87500	103.90738				0.00	0	
Total TH13A4 SPOT										0.00	0	
Total For TH13A4										0.00	0	
TH13A On 21/08/2020 Spot Bond					0.00000	100.97094				0.00	0	
Total TH13A7 SPOT										0.00	0	
Total For TH13A7										0.00	0	
TH13A On 21/08/2020 Spot Bond			4.69000	104.22574	4.69000	104.21243				0.00	0	
Total TH13A8 SPOT										0.00	0	
Total For TH13A8										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	100.88074				0.00	0	
Total TH13B1 SPOT										0.00	0	
Total For TH13B1										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	100.88202				0.00	0	
Total TH13B2 SPOT										0.00	0	
Total For TH13B2										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	100.91904				0.00	0	
Total TH13B3 SPOT										0.00	0	
Total For TH13B3										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	100.88190				0.00	0	
Total TH13B4 SPOT										0.00	0	

Contract 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 TH13B4										0.00	0	
TH13B: On 21/08/2020 Spot Bond					0.00000	100.87691				0.00	0	
Total TH13B5 SPOT										0.00	0	
Total For TH13B5										0.00	0	
TH13C: On 21/08/2020 Spot Bond					0.00000	100.97008				0.00	0	
Total TH13C1 SPOT										0.00	0	
Total For TH13C1										0.00	0	
TH13C: On 21/08/2020 Spot Bond					0.00000	100.98028				0.00	0	
Total TH13C2 SPOT										0.00	0	
Total For TH13C2										0.00	0	
TH13C: On 21/08/2020 Spot Bond					0.00000	100.98283				0.00	0	
Total TH13C3 SPOT										0.00	0	
Total For TH13C3										0.00	0	
TH13C: On 21/08/2020 Spot Bond					0.00000	101.00834				0.00	0	
Total TH13C4 SPOT										0.00	0	
Total For TH13C4										0.00	0	
TH13C: On 21/08/2020 Spot Bond					0.00000	101.04021				0.00	0	
Total TH13C5 SPOT										0.00	0	
Total For TH13C5										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	101.39019				0.00	0	
Total TH13D1 SPOT										0.00	0	
Total For TH13D1										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	101.39019				0.00	0	
Total TH13D2 SPOT										0.00	0	
Total For TH13D2										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	101.42830				0.00	0	
Total TH13D3 SPOT										0.00	0	
Total For TH13D3										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	101.40925				0.00	0	
Total TH13D4 SPOT										0.00	0	
Total For TH13D4										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	101.41560				0.00	0	
Total TH13D5 SPOT										0.00	0	
Total For TH13D5										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	100.84103				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A3 On 21/11/2021 Spot Bond			5.30500	107.55636	5.30500	107.54105				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A4 On 21/11/2021 Spot Bond					0.00000	101.70630				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A7 On 21/11/2021 Spot Bond			5.46500	106.26768	5.46500	106.25210				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14A8 On 21/11/2021 Spot Bond					0.00000	100.91886				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.14410				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.86528				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.63882				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.74644				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.94181				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14C3 On 21/11/2021 Spot Bond					0.00000	101.36422				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D1 On 21/11/2021 Spot Bond					0.00000	103.00439				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14D: On 21/11/2021 Spot Bond					0.00000	102.59282				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.79607				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.79492				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	101.23189				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.86729				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.65424				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.76694				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.77978				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.83853				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.27209				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.37252				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.89853				0.00	0	
Total TH15C1 SPOT										0.00	0	

Contract 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 TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.54371				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.86790				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.87362				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.74039				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.13941				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.76060				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.78489				0.00	500,000,000	290,000,000
Total TH16A2 SPOT										0.00	500,000,000	290,000,000
Total For TH16A2										0.00	500,000,000	290,000,000
TH16A: On 21/08/2024 Spot Bond			8.49000	103.20251	8.49000	103.17893				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.81554				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.85512				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.12920				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	106.90000	10.00000	106.87200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.51082				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.39060				0.00	600,000,000	200,000,000
Total TL23 SPOT										0.00	600,000,000	200,000,000
Total For TL23										0.00	600,000,000	200,000,000
TL24 On 05/09/2022 Spot Bond			6.08000	108.96466	6.08000	108.94693				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.36000	111.05169	7.36000	111.02988				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.70325				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	102.27106				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.79000	103.76172	8.79000	103.73733				0.00	0	80,000,000
Total TL28 SPOT										0.00	0	80,000,000
Total For TL28										0.00	0	80,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	101.34238				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.31462				0.00	400,000,000	670,000,000
Total TL30 SPOT										0.00	400,000,000	670,000,000
Total For TL30										0.00	400,000,000	670,000,000
TL31 On 10/06/2026 Spot Bond					0.00000	100.42996				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL32 On 09/02/2027 Spot Bond					0.00000	101.03302				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TLC09 On 17/09/2020 Spot Bond					0.00000	100.27784				0.00	0	
Total TLC09 SPOT										0.00	0	
Total For TLC09										0.00	0	
TN20 On 17/09/2020 Spot Bond			4.01000	104.43537	4.01000	104.42399			148,530,400,000.00		37,040,000	9,943,720,00
Total TN20 SPOT									148,530,400,000.00		37,040,000	9,943,720,00
Total For TN20									148,530,400,000.00		37,040,000	9,943,720,00
TN20/R On 17/09/2020 Spot Bond			100.00000	88.11066	100.00000	87.90904				0.00	0	
Total TN20/R208 SPOT										0.00	0	
Total For TN20/R208										0.00	0	
TN21U On 13/05/2021 Spot Bond			100.00000	56.25272	100.00000	56.12890				0.00	0	
Total TN21U SPOT										0.00	0	
Total For TN21U										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.09000	112.65923	7.09000	112.63790			528,063,200,000.00		74,480,000	19,222,000,00
Total TN23 SPOT									528,063,200,000.00		74,480,000	19,222,000,00
Total For TN23									528,063,200,000.00		74,480,000	19,222,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	18.40656	100.00000	18.36605				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.23500	104.69608	9.23500	104.67011			1,232,248,214,000.00		133,432,400	29,469,054,80
Total TN25 SPOT									1,232,248,214,000.00		133,432,400	29,469,054,80
Total For TN25									1,232,248,214,000.00		133,432,400	29,469,054,80
TN25/R On 19/08/2025 Spot Bond			100.00000	14.40635	100.00000	14.37429				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.61500	97.60083	9.61500	97.57592			1,395,643,210,500.00		145,152,700	9,262,260,30
Total TN27 SPOT									1,395,643,210,500.00		145,152,700	9,262,260,30
Total For TN27									1,395,643,210,500.00		145,152,700	9,262,260,30
TN27/R On 14/11/2027 Spot Bond			100.00000	10.28161	100.00000	10.25897				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.96000	99.75519	10.96000	99.72611				0.00	0	1,500,000,00
Total TN30 SPOT										0.00	0	1,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TN30										0.00	0	1,500,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.82560	8.00000	119.79992				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.70000	88.51583	12.70000	88.48606				0.00	0	3,312,000,00
Total TN40 SPOT										0.00	0	3,312,000,00
Total For TN40										0.00	0	3,312,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.60828	10.75000	102.57893				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TNF25U SPOT										0.00	0	
Total For TNF25U										0.00	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	106.90000	10.00000	106.87200				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0 On 30/11/2020 Spot Bond			6.32000	102.18691	6.32000	102.16965				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2A On 14/12/2020 Spot Bond			5.80500	102.24937	5.80500	102.23350				0.00	0	
Total TRA2A3 SPOT										0.00	0	
Total For TRA2A3										0.00	0	
TRA2A On 14/12/2020 Spot Bond			5.60500	5.60500	5.60500	102.33074				0.00	0	
Total TRA2A6 SPOT										0.00	0	
Total For TRA2A6										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.40264				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.41752				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.12464				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	100.50370				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	100.65766				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	100.65766				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	100.95876				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.97578				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.02000	107.84223	6.02000	107.82486				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	100.95142				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.96401				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.20248				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.17168				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	101.24393				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.72682				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond			6.31000	112.45852	6.31000	111.76561				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/10/2020 Spot Bond					0.00000	101.52703				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	101.66266				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.72682				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.00282	8.62000	101.97931				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.96801				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.96801				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ11U SPOT										0.00	0	
Total For TRQ11U										0.00	0	
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ12U SPOT										0.00	0	
Total For TRQ12U										0.00	0	
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ13U SPOT										0.00	0	
Total For TRQ13U										0.00	0	
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ14U SPOT										0.00	0	
Total For TRQ14U										0.00	0	
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSE03U SPOT										0.00	0	

Contract 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 TSE03U										0.00	0	
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG01U SPOT										0.00	0	
Total For TSG01U										0.00	0	
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG02U SPOT										0.00	0	
Total For TSG02U										0.00	0	
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG03U SPOT										0.00	0	
Total For TSG03U										0.00	0	
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG04U SPOT										0.00	0	
Total For TSG04U										0.00	0	
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG05U SPOT										0.00	0	
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	99.95931				0.00	0	
Total TSP233 SPOT										0.00	0	
Total For TSP233										0.00	0	
TSP23 On 13/08/2020 Spot Bond					0.00000	105.88064				0.00	0	
Total TSP235 SPOT										0.00	0	
Total For TSP235										0.00	0	
TSP23 On 08/10/2020 Spot Bond					0.00000	98.13412				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP24 On 12/11/2020 Spot Bond					0.00000	97.40391				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP242 On 10/09/2020 Spot Bond					0.00000	98.77337				0.00	0	
Total TSP242 SPOT										0.00	0	
Total For TSP242										0.00	0	
TSP242 On 04/03/2021 Spot Bond					0.00000	95.47302				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP244 On 18/03/2021 Spot Bond					0.00000	95.32833				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP244 On 08/04/2021 Spot Bond					0.00000	95.14728				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP246 On 22/10/2020 Spot Bond					0.00000	98.28528				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	95.47667				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.31595				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.64561				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.71990				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	101.54635				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC333 On 10/07/2020 Spot Bond					0.00000	101.49959				0.00	0	
Total TWC333 SPOT										0.00	0	
Total For TWC333										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC33 On 20/07/2020 Spot Bond					0.00000	101.10696				0.00	0	
Total TWC334 SPOT										0.00	0	
Total For TWC334										0.00	0	
TWC33 On 27/07/2020 Spot Bond					0.00000	101.05262				0.00	0	
Total TWC335 SPOT										0.00	0	
Total For TWC335										0.00	0	
TWC33 On 30/07/2020 Spot Bond					0.00000	100.97961				0.00	0	
Total TWC336 SPOT										0.00	0	
Total For TWC336										0.00	0	
TWC33 On 13/08/2020 Spot Bond					0.00000	100.77045				0.00	0	
Total TWC337 SPOT										0.00	0	
Total For TWC337										0.00	0	
TWC33 On 19/08/2020 Spot Bond					0.00000	100.67969				0.00	0	
Total TWC338 SPOT										0.00	0	
Total For TWC338										0.00	0	
TWC33 On 26/08/2020 Spot Bond					0.00000	100.52323				0.00	0	
Total TWC339 SPOT										0.00	0	
Total For TWC339										0.00	0	
TWC34 On 07/09/2020 Spot Bond					0.00000	100.41435				0.00	0	
Total TWC340 SPOT										0.00	0	
Total For TWC340										0.00	0	
TWC34 On 11/09/2020 Spot Bond					0.00000	100.36413				0.00	0	
Total TWC341 SPOT										0.00	0	
Total For TWC341										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.27000	106.49248	6.27000	106.47461				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.76500	110.29646	9.76500	110.26789				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	

Contract 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 VCJA2U										0.00	0	
VCJA3l 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	
VCJA4l 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	
VCJA5l 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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total For VCJB8U										0.00	0	
VCJB9l 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	
VCPA1l 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	
VCPA2l 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	
VCPA3l 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	
VCPA4l 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	
VCPA5l 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	
VCPA6l 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	
VCPA7l 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCPA81 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	
VCPA91 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA9U SPOT										0.00	0	
Total For VCPA9U										0.00	0	
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB1U SPOT										0.00	0	
Total For VCPB1U										0.00	0	
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB2U SPOT										0.00	0	
Total For VCPB2U										0.00	0	
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB3U SPOT										0.00	0	
Total For VCPB3U										0.00	0	
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB4U SPOT										0.00	0	
Total For VCPB4U										0.00	0	
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB5U SPOT										0.00	0	
Total For VCPB5U										0.00	0	
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB6U SPOT										0.00	0	
Total For VCPB6U										0.00	0	
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract 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 VJA03U										0.00	0	
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA04U SPOT										0.00	0	
Total For VJA04U										0.00	0	
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA05U SPOT										0.00	0	
Total For VJA05U										0.00	0	
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA06U SPOT										0.00	0	
Total For VJA06U										0.00	0	
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA07U SPOT										0.00	0	
Total For VJA07U										0.00	0	
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA08U SPOT										0.00	0	
Total For VJA08U										0.00	0	
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA09U SPOT										0.00	0	
Total For VJA09U										0.00	0	
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA10U SPOT										0.00	0	
Total For VJA10U										0.00	0	
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA11U SPOT										0.00	0	
Total For VJA11U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VJB05U SPOT										0.00	0	
Total For VJB05U										0.00	0	
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB06U SPOT										0.00	0	
Total For VJB06U										0.00	0	
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB07U SPOT										0.00	0	
Total For VJB07U										0.00	0	
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB08U SPOT										0.00	0	
Total For VJB08U										0.00	0	
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB09U SPOT										0.00	0	
Total For VJB09U										0.00	0	
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB10U SPOT										0.00	0	
Total For VJB10U										0.00	0	
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB11U SPOT										0.00	0	
Total For VJB11U										0.00	0	
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB12U SPOT										0.00	0	
Total For VJB12U										0.00	0	
VKE09 On 08/07/2020 Spot Bond					0.00000	99.98693				0.00	0	
Total VKE09 SPOT										0.00	0	
Total For VKE09										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.51529				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.38745				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.37277				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VKE13 On 27/08/2021 Spot Bond					0.00000	100.73311				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.80325				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.93971				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.96903				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	

Contract 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 VPA10U										0.00	0	
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA11U SPOT										0.00	0	
Total For VPA11U										0.00	0	
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA12U SPOT										0.00	0	
Total For VPA12U										0.00	0	
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB03U SPOT										0.00	0	
Total For VPB03U										0.00	0	
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB04U SPOT										0.00	0	
Total For VPB04U										0.00	0	
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB05U SPOT										0.00	0	
Total For VPB05U										0.00	0	
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB06U SPOT										0.00	0	
Total For VPB06U										0.00	0	
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB07U SPOT										0.00	0	
Total For VPB07U										0.00	0	
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB08U SPOT										0.00	0	
Total For VPB08U										0.00	0	
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB09U SPOT										0.00	0	
Total For VPB09U										0.00	0	
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB10U SPOT										0.00	0	
Total For VPB10U										0.00	0	
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB11U SPOT										0.00	0	
Total For VPB11U										0.00	0	
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VPB12U SPOT										0.00	0	
Total For VPB12U										0.00	0	
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR862U SPOT										0.00	0	
Total For VR862U										0.00	0	
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR865U SPOT										0.00	0	
Total For VR865U										0.00	0	
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR868U SPOT										0.00	0	
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	
VR873L On 06/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR873U SPOT										0.00	0	
Total For VR873U										0.00	0	
VRI871 On 28/07/2020 Spot Bond					0.00000	100.98614				0.00	0	
Total VRI871 SPOT										0.00	0	
Total For VRI871										0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	99.98747				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
WHL02 On 02/10/2021 Spot Bond					0.00000	99.83873				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	98.67294				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL03U SPOT										0.00	0	
Total For WHL03U										0.00	0	
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL04U SPOT										0.00	0	
Total For WHL04U										0.00	0	
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL05U SPOT										0.00	0	
Total For WHL05U										0.00	0	
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL06U SPOT										0.00	0	
Total For WHL06U										0.00	0	
WHL07 On 26/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL07U SPOT										0.00	0	
Total For WHL07U										0.00	0	
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WRS2U SPOT										0.00	0	
Total For WRS2U										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.83000	104.57826	4.83000	104.56470				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	54.11968	100.00000	54.00055				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										63,620,032,338,601,600.007,321,591,593,116	763,997,003,14	

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 SPOT :									63,620,032,338,601,600.00	321,591,593,116	763,997,003,14
Total Futures									63,620,032,399,176,500.00	321,591,593,632	763,997,976,08
Total Options									0.00	0	297,58
Grand Total:									63,620,032,399,176,500.00	321,591,593,632	763,998,273,67