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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/07/2020

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			12.06404	73.37059	12.27998	72.29210			0.00	0	35
ES33	On	05/11/2020	Bond Future			12.33385	70.36854	12.55915	69.27902			0.00	0	
ES33	On	04/02/2021	Bond Future			12.61134	71.18536	12.84677	70.08354			0.00	0	
ES33	On	06/05/2021	Bond Future			12.89305	68.25294	13.13905	67.13827			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/08/2020	Bond Future			12.43003	73.19184	12.64602	72.00535			0.00	0	4,9
ES42	On	05/11/2020	Bond Future			12.68950	69.70429	12.91575	68.50564			0.00	0	
ES42	On	04/02/2021	Bond Future			12.94815	70.51432	13.18508	69.30214			0.00	0	
ES42	On	06/05/2021	Bond Future			13.22120	67.09267	13.46991	65.86627			0.00	0	
Total ES42 Future												0.00	0	4,91
Total For ES42												0.00	0	4,91
I2025	On	06/08/2020	Bond Future			136.75120	136.75120	137.00917	137.00917			0.00	0	6,0
I2025	On	05/11/2020	Bond Future			138.22402	138.22402	138.48545	138.48545			0.00	0	
I2025	On	04/02/2021	Bond Future			138.35430	138.35430	138.61948	138.61948			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			140.02779	140.02779	140.29643	140.29643			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			97.87258	97.87258	97.66039	97.66039			0.00	0	5,0
I2029	On	05/11/2020	Bond Future			97.80363	97.80363	97.58956	97.58956			0.00	0	
I2029	On	04/02/2021	Bond Future			98.96146	98.96146	98.74539	98.74539			0.00	0	
I2029	On	06/05/2021	Bond Future			99.02068	99.02068	98.80220	98.80220			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			91.77182	91.77182	92.27446	92.27446			0.00	0	12,3
I2033	On	05/11/2020	Bond Future			91.56310	91.56310	92.07160	92.07160			0.00	0	
I2033	On	04/02/2021	Bond Future			92.64699	92.64699	93.16196	93.16196			0.00	0	
I2033	On	06/05/2021	Bond Future			92.55315	92.55315	93.07457	93.07457			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			102.07368	102.07368	102.64198	102.64198			0.00	0	10,7
I2038	On	05/11/2020	Bond Future			103.17298	103.17298	103.74806	103.74806			0.00	0	
I2038	On	04/02/2021	Bond Future			102.70031	102.70031	103.28265	103.28265			0.00	0	
I2038	On	06/05/2021	Bond Future			103.94275	103.94275	104.53232	104.53232			0.00	0	
Total I2038 Future												0.00	0	10,74
Total For I2038												0.00	0	10,74
I2046	On	06/08/2020	Bond Future			91.80636	91.80636	92.20198	92.20198			0.00	0	16,3
I2046	On	05/11/2020	Bond Future			91.03060	91.03060	91.43069	91.43069			0.00	0	
I2046	On	04/02/2021	Bond Future			92.10856	92.10856	92.51378	92.51378			0.00	0	
I2046	On	06/05/2021	Bond Future			91.43517	91.43517	91.84545	91.84545			0.00	0	
Total I2046 Future												0.00	0	16,35
Total For I2046												0.00	0	16,35
I2050	On	06/08/2020	Bond Future			91.63594	91.63594	91.81589	91.81589			7,514,147.08	82	17,1
I2050	On	05/11/2020	Bond Future			92.62283	92.62283	92.80499	92.80499			0.00	0	
I2050	On	04/02/2021	Bond Future			91.83158	91.83158	92.01644	92.01644			0.00	0	
I2050	On	06/05/2021	Bond Future			92.94251	92.94251	93.12976	93.12976			0.00	0	
Total I2050 Future												7,514,147.08	82	17,1
Total For I2050												7,514,147.08	82	17,1
R186	On	06/08/2020	Bond Future			7.79902	114.81124	7.91811	114.17650		9.12	261,769,627.20	2,280	73,1
R186	On	05/11/2020	Bond Future			7.98795	116.01955	8.11364	115.37869		10.17	0.00	0	
R186	On	04/02/2021	Bond Future			8.17482	112.08265	8.30778	111.43486		9.73	0.00	0	
R186	On	06/05/2021	Bond Future			8.37468	113.41316	8.51569	112.75797		8.47	0.00	0	

Contract 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												261,769,627.20	2,280	73,12	
R186	On	06/08/2020	Bond Future	7.45	Call			284.71000	0.28471	408,940	8.80		0.00	0	2,50
R186	On	06/08/2020	Bond Future	7.45	Put			2,805.99000	2.80599	2,295,480	8.80		0.00	0	2,50
R186	On	06/08/2020	Bond Future	9.00	Put			44.57000	0.04457	23,710	10.04		0.00	0	
R186	On	06/08/2020	Bond Future	9.00	Call			5,608.92000	5.60892	6,222,800	10.04		0.00	0	90
R186	On	06/08/2020	Bond Future	8.00	Put			944.45000	0.94445	675,920	9.12		0.00	0	15,17
R186	On	06/08/2020	Bond Future	8.38	Put			339.14000	0.33914	216,840	9.40		0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			2,675.59000	2.67559	3,182,060	9.38		0.00	0	
R186	On	06/08/2020	Bond Future	8.00	Call			1,378.30000	1.37830	1,744,510	9.12		0.00	0	90
R186	On	06/08/2020	Bond Future	8.25	Call			2,235.97000	2.23597	2,706,010	9.27		0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			490.69000	0.49069	325,990	9.27		0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			359.45000	0.35945	231,180	9.38		0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Call			2,717.02000	2.71702	3,226,500	9.39		0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			349.17000	0.34917	223,910	9.39		0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			2,758.67000	2.75867	3,271,110	9.40		0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			4,210.71000	4.21071	4,636,150	10.36		0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			1,576.91000	1.57691	1,361,490	10.36		0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Call			6,461.03000	6.46103	6,973,300	10.85		0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			825.56000	0.82556	696,970	10.85		0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.65	Call			4,243.79000	4.24379	4,670,900	10.37		0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			1,560.72000	1.56072	1,346,970	10.37		0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			4,276.98000	4.27698	4,705,750	10.37		0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			1,544.67000	1.54467	1,332,580	10.37		0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Put			6,551.59000	6.55159	6,039,130	9.92		0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			707.37000	0.70737	835,770	9.92		0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			3,414.91000	3.41491	3,049,340	10.05		0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			2,013.69000	2.01369	2,288,980	10.05		0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.34	Put			2,136.27000	2.13627	1,867,580	10.21		0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			3,278.74000	3.27874	3,650,910	10.21		0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.00	Put			2,957.81000	2.95781	2,623,620	10.09		0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			2,378.59000	2.37859	2,685,260	10.09		0.00	0	1,20
R186	On	04/02/2021	Bond Future	8.15	Call			2,910.47000	2.91047	3,222,070	9.70		0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			3,679.72000	3.67972	3,343,530	9.70		0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Call			2,933.47000	2.93347	3,246,610	9.70		0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			3,653.77000	3.65377	3,319,120	9.70		0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			2,956.58000	2.95658	3,271,260	9.70		0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			3,627.95000	3.62795	3,294,840	9.70		0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			595.37000	0.59537	515,260	9.05		0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			10,460.96000	10.46096	11,036,680	9.05		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R186	On	06/05/2021	Bond Future	10.78	Put			589.55000	0.58955	510,080	9.05	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			10,390.58000	10.39058	10,965,010	9.05	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			601.25000	0.60125	520,490	9.05	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			10,425.75000	10.42575	11,000,830	9.05	0.00	0	
Total R186 Option												0.00	0	34,87
Total For R186												261,769,627.20	2,280	107,95
R197	On	06/08/2020	Bond Future			306.14938	306.14938	306.30588	306.30588			0.00	0	2,56
R197	On	05/11/2020	Bond Future			309.44636	309.44636	309.60600	309.60600			0.00	0	
R197	On	04/02/2021	Bond Future			305.26532	305.26532	305.42825	305.42825			0.00	0	
R197	On	06/05/2021	Bond Future			308.95860	308.95860	309.12418	309.12418			0.00	0	
Total R197 Future												0.00	0	2,55
Total For R197												0.00	0	2,55
R202	On	06/08/2020	Bond Future			204.54735	204.54735	205.84560	205.84560			0.00	0	8,04
R202	On	05/11/2020	Bond Future			206.75017	206.75017	208.06343	208.06343			0.00	0	
R202	On	04/02/2021	Bond Future			205.03114	205.03114	206.36083	206.36083			0.00	0	
R202	On	06/05/2021	Bond Future			207.51139	207.51139	208.85743	208.85743			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			4.98895	110.01097	5.03137	109.90649		2.42	0.00	0	32,18
R2023	On	05/11/2020	Bond Future			5.07241	107.26198	5.11958	107.15692		2.64	0.00	0	
R2023	On	04/02/2021	Bond Future			5.13018	108.50627	5.18342	108.40051		2.51	0.00	0	
R2023	On	06/05/2021	Bond Future			5.17702	105.88301	5.23798	105.77624		2.29	0.00	0	
Total R2023 Future												0.00	0	32,18
R2023	On	06/08/2020	Bond Future	7.27	Call			5,336.17000	5.33617	5,440,650	2.76	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Put			0.00000	0.00000	0,000	2.76	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Call			5,359.24000	5.35924	5,463,720	2.76	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Put			0.00000	0.00000	0,000	2.76	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call			5,313.09000	5.31309	5,417,570	2.76	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put			0.00000	0.00000	0,000	2.76	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			5,051.81000	5.05181	5,156,530	3.07	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			1.63000	0.00163	1,290	3.07	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			5,072.66000	5.07266	5,177,400	3.07	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			1.56000	0.00156	1,240	3.07	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			5,030.96000	5.03096	5,135,670	3.07	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			1.69000	0.00169	1,340	3.07	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			2,447.82000	2.44782	2,535,610	2.84	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			203.28000	0.20328	185,310	2.84	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			2,463.89000	2.46389	2,551,900	2.84	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	04/02/2021	Bond Future	6.34	Put			200.05000	0.20005	182,300	2.84	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			2,431.78000	2.43178	2,519,340	2.84	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			206.55000	0.20655	188,350	2.84	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,027.63000	4.02763	4,129,150	2.55	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			48.92000	0.04892	43,670	2.55	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,043.43000	4.04343	4,145,030	2.55	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			48.09000	0.04809	42,920	2.55	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,011.84000	4.01184	4,113,280	2.55	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			49.76000	0.04976	44,430	2.55	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	32,18
R2030	On	06/08/2020	Bond Future			9.54518	90.76306	9.71484	89.79367		15.06	50,555,024.42	557	106,73
R2030	On	05/11/2020	Bond Future			9.74755	91.71857	9.92437	90.73945		16.86	0.00	0	50
R2030	On	04/02/2021	Bond Future			9.95309	88.77778	10.13778	87.78767		16.36	0.00	0	
R2030	On	06/05/2021	Bond Future			10.16936	89.83210	10.36241	88.83046		14.12	0.00	0	
Total R2030 Future												50,555,024.42	557	107,23
R2030	On	06/08/2020	Bond Future	9.10	Call			312.97000	0.31297	490,920	14.35	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put			3,892.27000	3.89227	3,100,830	14.35	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call			323.21000	0.32321	505,530	14.36	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Put			3,842.81000	3.84281	3,055,740	14.36	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call			302.98000	0.30298	476,620	14.34	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call			16.81000	0.01681	32,160	14.10	0.00	0	80
R2030	On	06/08/2020	Bond Future	8.86	Put			5,163.21000	5.16321	4,286,260	14.16	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call			136.00000	0.13600	228,440	14.16	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Put			2,474.01000	2.47401	1,847,020	14.73	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Call			780.52000	0.78052	1,122,920	14.73	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call			265.34000	0.26534	422,320	14.30	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.20	Put			3,411.63000	3.41163	2,666,430	14.46	0.00	0	2,50
R2030	On	06/08/2020	Bond Future	9.20	Call			427.08000	0.42708	651,270	14.46	0.00	0	30
R2030	On	06/08/2020	Bond Future	8.50	Put			7,286.40000	7.28640	6,343,960	14.10	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call			31.84000	0.03184	58,790	14.10	0.00	0	30
R2030	On	06/08/2020	Bond Future	8.36	Put			8,155.96000	8.15596	7,201,920	14.10	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call			2,630.87000	2.63087	3,326,720	15.40	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put			163.98000	0.16398	89,130	16.52	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			5,530.85000	5.53085	6,425,390	16.52	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.75	Put			1,394.97000	1.39497	962,310	15.06	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call			1,594.16000	1.59416	2,130,890	15.06	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.05	Put			4,143.89000	4.14389	3,331,480	14.30	0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Put			99.79000	0.09979	51,450	16.61	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			840.07000	0.84007	542,760	15.32		0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			2,438.88000	2.43888	3,110,960	15.32		0.00	0	47
R2030	On	06/08/2020	Bond Future	10.75	Put			144.37000	0.14437	77,540	16.61		0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			5,772.13000	5.77213	6,674,690	16.61		0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			755.61000	0.75561	482,070	15.40		0.00	0	
R2030	On	06/08/2020	Bond Future	11.47	Put			11.71000	0.01171	4,830	16.61		0.00	0	62
R2030	On	06/08/2020	Bond Future	11.25	Call			8,205.79000	8.20579	9,160,180	16.61		0.00	0	
R2030	On	06/08/2020	Bond Future	11.25	Put			27.22000	0.02722	12,220	16.61		0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Put			531.24000	0.53124	325,460	15.66		0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Call			3,283.48000	3.28348	4,047,090	15.66		0.00	0	62
R2030	On	06/08/2020	Bond Future	10.87	Call			6,349.35000	6.34935	7,270,400	16.61		0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Put			3,942.03000	3.94203	3,146,280	14.34		0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Call			2,255.63000	2.25563	2,902,470	15.27		0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Put			934.42000	0.93442	611,870	15.27		0.00	0	5,81
R2030	On	06/08/2020	Bond Future	10.40	Call			4,120.98000	4.12098	4,948,100	15.98		0.00	0	
R2030	On	06/08/2020	Bond Future	10.40	Put			342.32000	0.34232	200,050	15.98		0.00	0	
R2030	On	06/08/2020	Bond Future	11.47	Call			9,279.90000	9.27990	10,242,410	16.61		0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Call			0.00000	0.00000	4,189,840	16.85		0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Put			0.00000	0.00000	2,850,870	16.85	14,254,350.00		5,000	5,00
R2030	On	05/11/2020	Bond Future	8.36	Put			9,859.74000	9.85974	9,042,740	16.26		0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			685.00000	0.68500	847,120	16.26		0.00	0	14,11
R2030	On	05/11/2020	Bond Future	8.86	Put			7,351.38000	7.35138	6,629,220	16.26		0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			5,129.54000	5.12954	4,534,660	16.48		0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			2,141.82000	2.14182	2,521,070	16.46		0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			5,201.96000	5.20196	4,602,090	16.46		0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			1,488.15000	1.48815	1,782,730	16.27		0.00	0	15,61
R2030	On	05/11/2020	Bond Future	10.37	Call			4,834.95000	4.83495	5,454,870	17.17		0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			2,428.84000	2.42884	2,069,640	17.17		0.00	0	15,61
R2030	On	05/11/2020	Bond Future	9.39	Call			2,163.07000	2.16307	2,544,820	16.47		0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			5,165.76000	5.16576	4,568,390	16.47		0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			2,184.25000	2.18425	2,568,490	16.48		0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			1,504.64000	1.50464	1,801,550	16.28		0.00	0	1,00
R2030	On	05/11/2020	Bond Future	10.06	Call			3,861.49000	3.86149	4,409,960	16.90		0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			3,119.94000	3.11994	2,689,290	16.90		0.00	0	1,00
R2030	On	05/11/2020	Bond Future	8.53	Put			8,965.45000	8.96545	8,177,910	16.26		0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			845.78000	0.84578	1,037,360	16.26		0.00	0	15,61
R2030	On	05/11/2020	Bond Future	9.03	Put			6,588.95000	6.58895	5,904,410	16.27		0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			1,840.62000	1.84062	2,182,820	16.37		0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call			5,173.76000	5.17376	5,815,140	17.29		0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			2,239.56000	2.23956	1,901,820	17.29		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
R2030	On	05/11/2020	Bond Future	8.34	Put			9,967.61000	9.96761	9,147,340	16.26	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			667.77000	0.66777	826,620	16.26	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	9.04	Put			6,546.32000	6.54632	5,864,110	16.28	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			1,224.50000	1.22450	1,479,330	16.26	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.61	Call			2,659.78000	2.65978	3,096,790	16.61	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			4,410.39000	4.41039	3,868,280	16.61	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put			7,967.35000	7.96735	7,218,210	16.26	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			1,070.15000	1.07015	1,300,130	16.26	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			5,768.17000	5.76817	5,131,250	16.37	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			1,238.06000	1.23806	1,495,020	16.26	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	9.86	Call			3,297.24000	3.29724	3,796,820	16.77	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			3,652.05000	3.65205	3,172,510	16.77	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.10	Put			11,303.71000	11.30371	10,447,480	16.26	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			486.39000	0.48639	609,280	16.26	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			7,397.82000	7.39782	6,673,530	16.26	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Put			7,719.24000	7.71924	7,056,070	15.79	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			2,077.14000	2.07714	2,404,080	15.79	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.37	Put			11,198.86000	11.19886	10,410,190	15.79	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			1,094.32000	1.09432	1,295,760	15.79	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			11,250.05000	11.25005	10,459,910	15.79	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			7,554.30000	7.55430	6,898,570	15.79	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,159.33000	2.15933	2,495,580	15.79	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			7,513.40000	7.51340	6,859,540	15.79	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			2,126.19000	2.12619	2,458,710	15.79	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			7,595.33000	7.59533	6,937,740	15.79	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			1,084.17000	1.08417	1,284,140	15.79	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			8,843.23000	8.84323	8,133,330	15.79	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,684.56000	1.68456	1,964,770	15.79	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			4,494.27000	4.49427	5,033,230	16.33	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			4,163.97000	4.16397	3,712,820	16.33	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call			2,142.72000	2.14272	2,477,100	15.79	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Put			14,249.60000	14.24960	13,389,440	13.44	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			703.40000	0.70340	844,880	13.44	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.92	Call			3,407.75000	3.40775	3,861,560	13.73	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			5,725.62000	5.72562	5,177,790	13.73	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			2,051.71000	2.05171	2,374,960	13.44	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			2,090.57000	2.09057	1,833,250	15.07	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			3,649.55000	3.64955	3,250,380	14.28	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			8,617.71000	8.61771	9,359,360	15.07	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			2,119.54000	2.11954	1,859,550	15.07	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	06/05/2021	Bond Future	11.70	Call		8,649.67000	8.64967	9,392,650	15.07	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		2,105.02000	2.10502	1,846,360	15.07	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call		8,681.66000	8.68166	9,425,980	15.07	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		8,204.12000	8.20412	7,525,730	13.44	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		3,691.75000	3.69175	4,168,320	13.81	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		5,373.02000	5.37302	4,847,950	13.81	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		8,494.36000	8.49436	7,803,830	13.44	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		1,946.83000	1.94683	2,257,940	13.44	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		5,565.90000	5.56590	6,168,370	14.28	0.00	0	
Total R2030 Option											14,254,350.00	5,000	138,02
Total For R2030											64,809,374.42	5,557	245,28
R2032	On	06/08/2020	Bond Future			10.43420	88.47788	10.59880	87.50336	17.45	52,732,816.48	596	106,62
R2032	On	05/11/2020	Bond Future			10.65426	85.26454	10.82569	84.28015	20.40	0.00	0	
R2032	On	04/02/2021	Bond Future			10.87483	86.25442	11.05351	85.25905	19.04	0.00	0	
R2032	On	06/05/2021	Bond Future			11.10317	83.13143	11.28959	82.12445	17.17	0.00	0	
Total R2032 Future											52,732,816.48	596	106,62
R2032	On	06/08/2020	Bond Future	9.29	Put		8,232.20000	8.23220	7,283,470	16.25	0.00	0	
R2032	On	06/08/2020	Bond Future	9.29	Call		35.97000	0.03597	61,760	16.25	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.91	Call		319.50000	0.31950	481,960	16.37	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put		4,502.99000	4.50299	3,690,930	16.37	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.47	Call		72.80000	0.07280	120,560	16.25	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put		7,078.91000	7.07891	6,152,150	16.25	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Call		67.53000	0.06753	112,290	16.25	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put		7,204.84000	7.20484	6,275,080	16.25	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Put		11,618.11000	11.61811	10,646,730	16.25	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Call		3.53000	0.00353	6,670	16.25	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.46	Call		70.12000	0.07012	116,370	16.25	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Put		7,141.80000	7.14180	6,213,530	16.25	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put		11,354.50000	11.35450	10,527,030	19.57	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call		738.53000	0.73853	895,450	19.57	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	9.61	Put		8,632.96000	8.63296	7,892,420	19.57	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Put		9,514.27000	9.51427	8,741,750	19.57	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call		1,077.96000	1.07796	1,289,830	19.57	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call		4,652.36000	4.65236	5,227,500	20.47	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call		1,521.95000	1.52195	1,797,950	19.57	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put		7,846.72000	7.84672	7,138,330	19.57	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call		1,491.82000	1.49182	1,763,710	19.57	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put		3,444.40000	3.44440	3,015,320	20.39	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Put		12,365.80000	12.36580	11,513,890	19.57	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2032	On	05/11/2020	Bond Future	8.94	Call		599.58000	0.59958	732,060	19.57	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.61	Call		1,292.77000	1.29277	1,536,620	19.57	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call		4,373.06000	4.37306	4,928,370	20.39	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		7,942.66000	7.94266	7,230,160	19.57	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		3,221.11000	3.22111	2,811,860	20.47	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		1,506.83000	1.50683	1,780,770	19.57	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		7,894.60000	7.89460	7,184,150	19.57	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		10,303.18000	10.30318	9,580,930	18.33	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		1,844.08000	1.84408	2,118,810	18.33	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		10,254.38000	10.25438	9,533,740	18.33	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		1,815.48000	1.81548	2,086,990	18.33	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		10,352.12000	10.35212	9,628,260	18.33	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		896.35000	0.89635	1,052,590	18.33	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		11,990.76000	11.99076	11,217,840	18.33	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		1,399.74000	1.39974	1,622,190	18.33	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call		4,287.18000	4.28718	4,775,680	18.91	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		5,591.31000	5.59131	5,084,440	18.91	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.62	Call		1,829.74000	1.82974	2,102,860	18.33	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		14,824.76000	14.82476	13,985,630	18.33	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		7,662.27000	7.66227	8,330,680	18.12	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		3,377.75000	3.37775	3,039,180	18.12	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		7,595.44000	7.59544	8,261,160	18.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		3,410.38000	3.41038	3,069,120	18.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		9,087.93000	9.08793	9,815,900	18.31	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		2,612.11000	2.61211	2,333,100	18.31	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put		8,168.79000	8.16879	7,534,910	16.40	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call		2,797.50000	2.79750	3,170,600	16.40	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call		7,628.84000	7.62884	8,295,910	18.11	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		3,394.02000	3.39402	3,054,110	18.11	0.00	0	
Total R2032 Option											0.00	0	18,27
Total For R2032											52,732,816.48	596	124,85
R2035	On	06/08/2020	Bond Future			11.09081	88.14542	11.29096	86.90061	19.54	2,291,780.92	26	100,85
R2035	On	05/11/2020	Bond Future			11.31745	84.59923	11.52590	83.34170	22.68	0.00	0	
R2035	On	04/02/2021	Bond Future			11.54985	85.58093	11.76734	84.30923	21.19	0.00	0	
R2035	On	06/05/2021	Bond Future			11.78113	82.11841	12.00788	80.83185	19.20	0.00	0	
Total R2035 Future											2,291,780.92	26	100,85
R2035	On	06/08/2020	Bond Future	9.67	Put		10,944.27000	10.94427	9,713,350	18.05	0.00	0	
R2035	On	06/08/2020	Bond Future	9.67	Call		13.72000	0.01372	27,610	18.05	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.00	Put		16,069.40000	16.06940	14,825,150	18.05	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/08/2020	Bond Future	9.00	Call		0.42000	0.00042	0,980	18.05	0.00	0	24,76
R2035	On	06/08/2020	Bond Future	8.75	Put		18,090.14000	18.09014	16,845,450	18.05	0.00	0	
R2035	On	06/08/2020	Bond Future	8.75	Call		0.09000	0.00009	0,210	18.05	0.00	0	3,00
R2035	On	06/08/2020	Bond Future	9.91	Call		37.81000	0.03781	71,870	18.05	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Put		9,221.35000	9.22135	8,010,600	18.05	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Call		255.68000	0.25568	423,690	18.26	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Put		5,677.86000	5.67786	4,601,060	18.26	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.09	Put		15,356.26000	15.35626	14,112,370	18.05	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Call		0.71000	0.00071	1,630	18.05	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.92	Call		39.34000	0.03934	74,600	18.05	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put		9,151.12000	9.15112	7,941,570	18.05	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call		40.92000	0.04092	77,420	18.05	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Put		9,081.01000	9.08101	7,872,700	18.05	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call		1,521.51000	1.52151	1,859,140	21.59	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put		9,075.56000	9.07556	8,155,660	21.59	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call		1,491.54000	1.49154	1,824,160	21.59	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put		9,181.67000	9.18167	8,256,760	21.59	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call		1,506.47000	1.50647	1,841,590	21.59	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put		9,128.52000	9.12852	8,206,110	21.59	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		12,092.52000	12.09252	11,149,910	20.30	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.05	Call		1,684.35000	1.68435	1,996,100	20.30	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		12,592.39000	12.59239	11,632,440	20.30	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		7,459.50000	7.45950	6,734,290	20.64	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.06	Call		1,697.83000	1.69783	2,011,480	20.30	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		12,536.24000	12.53624	11,578,190	20.30	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		1,670.95000	1.67095	1,980,790	20.30	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		12,648.70000	12.64870	11,686,840	20.30	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		1,808.41000	1.80841	2,137,500	20.30	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call		3,708.79000	3.70879	4,255,280	20.64	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		4,709.17000	4.70917	4,195,480	19.56	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		5,584.41000	5.58441	5,002,070	19.22	0.00	0	70
R2035	On	06/05/2021	Bond Future	11.32	Call		3,796.31000	3.79631	4,351,270	18.59	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		7,796.70000	7.79670	7,065,100	18.59	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call		6,669.90000	6.66990	7,440,880	19.55	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		4,731.96000	4.73196	4,216,380	19.55	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		6,701.11000	6.70111	7,473,980	19.56	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Put		12,742.48000	12.74248	11,788,110	18.30	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,835.97000	1.83597	2,168,160	18.30	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.35	Call		6,638.45000	6.63845	7,407,540	19.54	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		4,754.56000	4.75456	4,237,090	19.54	0.00	0	

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	06/05/2021	Bond Future	12.02	Call			5,652.32000	5.65232	6,356,540	19.22	0.00	0	
Total R2035 Option												0.00	0	32,94
Total For R2035												2,291,780.92	26	133,75
R2037	On	06/08/2020	Bond Future			11.33045	79.35745	11.54586	78.04387		21.81	239,500,784.10	3,018	106,74
R2037	On	05/11/2020	Bond Future			11.54971	80.19292	11.77386	78.86599		24.16	0.00	0	21
R2037	On	04/02/2021	Bond Future			11.77427	76.86824	12.00799	75.52629		23.82	0.00	0	
R2037	On	06/05/2021	Bond Future			12.00649	77.78154	12.25023	76.42385		20.40	0.00	0	
Total R2037 Future												239,500,784.10	3,018	107,02
R2037	On	06/08/2020	Bond Future	9.87	Call			13.13000	0.01313	27,540	20.24	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put			11,200.30000	11.20030	9,901,130	20.24	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call			13.71000	0.01371	28,710	20.24	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put			11,127.06000	11.12706	9,828,480	20.24	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call			12.56000	0.01256	26,420	20.24	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put			11,273.63000	11.27363	9,973,910	20.24	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call			1,054.06000	1.05406	1,322,610	23.09	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put			11,311.02000	11.31102	10,252,640	23.09	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call			1,065.45000	1.06545	1,336,260	23.09	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put			11,251.70000	11.25170	10,195,580	23.09	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call			1,042.76000	1.04276	1,309,060	23.09	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put			11,370.52000	11.37052	10,309,890	23.09	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			5,546.20000	5.54620	4,928,070	23.79	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			5,330.56000	5.33056	6,054,380	23.79	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call			5,134.53000	5.13453	5,842,680	23.72	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			5,750.03000	5.75003	5,116,230	23.72	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put			11,527.54000	11.52754	10,568,050	22.88	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			12,560.08000	12.56008	11,561,610	22.88	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			1,746.74000	1.74674	2,086,220	22.88	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			12,672.05000	12.67205	11,669,580	22.88	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			12,227.91000	12.22791	11,241,550	22.88	0.00	0	7
R2037	On	04/02/2021	Bond Future	9.65	Put			16,452.39000	16.45239	15,337,700	22.88	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			1,044.84000	1.04484	1,272,100	22.88	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.28	Call			1,760.25000	1.76025	2,101,720	22.88	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			12,615.99000	12.61599	11,615,510	22.88	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			1,773.82000	1.77382	2,117,300	22.88	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call			2,045.67000	2.04567	2,428,130	22.88	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call			10,976.21000	10.97621	12,019,560	25.39	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			2,128.81000	2.12881	1,830,210	25.39	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call			2,652.83000	2.65283	3,115,770	22.88	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			9,678.44000	9.67844	8,799,430	22.88	0.00	0	7

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/02/2021	Bond Future	10.35	Call			1,856.80000	1.85680	2,212,390	22.88	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			6,124.34000	6.12434	6,904,470	20.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			5,200.87000	5.20087	4,623,310	20.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call			6,153.42000	6.15342	6,935,570	20.57	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			5,176.12000	5.17612	4,600,580	20.57	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			6,182.29000	6.18229	6,966,460	20.58	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			5,151.21000	5.15121	4,577,690	20.58	0.00	0	
Total R2037 Option												0.00	0	1,25
Total For R2037												239,500,784.10	3,018	108,32
R2040	On	06/08/2020	Bond Future			11.54065	80.74913	11.75614	79.37786		22.67	2,260,975.64	28	56,48
R2040	On	05/11/2020	Bond Future			11.76053	81.59931	11.98504	80.21401		24.81	0.00	0	
R2040	On	04/02/2021	Bond Future			11.98611	78.04071	12.22051	76.63966		24.51	0.00	0	
R2040	On	06/05/2021	Bond Future			12.21904	78.96796	12.46379	77.55051		21.03	0.00	0	
Total R2040 Future												2,260,975.64	28	56,48
R2040	On	06/08/2020	Bond Future	10.03	Call			10.92000	0.01092	23,120	20.87	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Put			12,178.67000	12.17867	10,819,600	20.87	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Call			11.43000	0.01143	24,130	20.87	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Put			12,100.24000	12.10024	10,741,670	20.87	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Call			10.43000	0.01043	22,140	20.87	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Put			12,257.22000	12.25722	10,897,660	20.87	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Call			236.92000	0.23692	407,460	21.00	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Put			6,274.56000	6.27456	5,073,830	21.00	0.00	0	12,48
R2040	On	06/08/2020	Bond Future	11.26	Call			746.94000	0.74694	1,144,520	21.76	0.00	0	
R2040	On	06/08/2020	Bond Future	11.26	Put			3,963.18000	3.96318	2,989,490	21.76	0.00	0	5
R2040	On	06/08/2020	Bond Future	9.57	Put			15,919.42000	15.91942	14,549,610	20.87	0.00	0	
R2040	On	06/08/2020	Bond Future	9.57	Call			1.07000	0.00107	2,530	20.87	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.07	Put			11,865.72000	11.86572	10,508,790	20.87	0.00	0	
R2040	On	06/08/2020	Bond Future	10.07	Call			13.07000	0.01307	27,410	20.87	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.79	Call			195.15000	0.19515	341,530	20.92	0.00	0	
R2040	On	06/08/2020	Bond Future	10.79	Put			6,658.75000	6.65875	5,433,860	20.92	0.00	0	80
R2040	On	05/11/2020	Bond Future	11.00	Put			8,370.29000	8.37029	7,425,500	23.54	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call			1,980.31000	1.98031	2,420,820	23.54	0.00	0	2,20
R2040	On	05/11/2020	Bond Future	9.73	Put			16,441.57000	16.44157	15,201,440	23.54	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call			482.04000	0.48204	627,210	23.54	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put			12,891.87000	12.89187	11,746,740	23.54	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Call			896.02000	0.89602	1,136,190	23.54	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call			3,687.76000	3.68776	4,347,730	24.47	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put			5,453.47000	5.45347	4,728,140	24.47	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put			18,226.92000	18.22692	16,953,120	23.54	0.00	0	

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	9.50	Call		351.42000	0.35142	462,920	23.54	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put		14,466.96000	14.46696	13,274,390	23.54	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		681.18000	0.68118	873,910	23.54	0.00	0	2,20
R2040	On	05/11/2020	Bond Future	11.50	Call		3,144.38000	3.14438	3,742,040	24.21	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		6,188.47000	6.18847	5,400,830	24.21	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.31	Call		981.51000	0.98151	1,239,640	23.54	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		12,367.69000	12.36769	11,240,520	23.54	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		992.61000	0.99261	1,253,040	23.54	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		12,303.04000	12.30304	11,178,170	23.54	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		970.51000	0.97051	1,226,360	23.54	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		12,432.54000	12.43254	11,303,090	23.54	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		20,053.60000	20.05360	18,828,420	23.45	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		748.80000	0.74880	924,670	23.45	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		14,771.90000	14.77190	13,674,450	23.45	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		1,482.09000	1.48209	1,785,690	23.45	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		3,877.08000	3.87708	4,485,740	23.79	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		7,871.08000	7.87108	7,078,690	23.79	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		19,443.85000	19.44385	18,230,360	23.45	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		810.14000	0.81014	997,700	23.45	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		15,883.45000	15.88345	14,753,590	23.45	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		1,283.05000	1.28305	1,554,240	23.45	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		4,316.53000	4.31653	4,967,470	23.97	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		7,234.42000	7.23442	6,484,310	23.97	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.41	Call		1,702.06000	1.70206	2,039,900	23.45	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		13,710.75000	13.71075	12,647,540	23.45	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		1,715.66000	1.71566	2,055,580	23.45	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		13,649.89000	13.64989	12,588,760	23.45	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		1,688.52000	1.68852	2,024,310	23.45	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		13,771.77000	13.77177	12,706,510	23.45	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		5,820.70000	5.82070	6,594,970	20.97	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		5,956.58000	5.95658	5,313,400	20.97	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		5,763.04000	5.76304	6,532,940	20.95	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		6,013.46000	6.01346	5,365,910	20.95	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call		5,791.98000	5.79198	6,564,070	20.96	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		5,985.10000	5.98510	5,339,740	20.96	0.00	0	
Total R2040 Option											0.00	0	33,77
Total For R2040											2,260,975.64	28	90,28
R2044	On	06/08/2020	Bond Future			11.66950	77.00678	11.87997	75.68716	23.65	308,797,187.80	4,010	74,80
R2044	On	05/11/2020	Bond Future			11.88585	77.81751	12.10533	76.48450	25.96	0.00	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	04/02/2021			12.10798	74.34014	12.33736	72.99204		25.64	0.00	0	
R2044	On	06/05/2021			12.33712	75.22351	12.57690	73.85958		21.93	0.00	0	
Total R2044 Future											308,797,187.80	4,010	74,81
R2044	On	06/08/2020	9.87	Put			14,430.20000	14.43020	13,113,980	21.85	0.00	0	
R2044	On	06/08/2020	9.88	Call			3.02000	0.00302	6,590	21.85	0.00	0	
R2044	On	06/08/2020	9.88	Put			14,347.31000	14.34731	13,031,260	21.85	0.00	0	
R2044	On	06/08/2020	9.86	Call			2.72000	0.00272	5,970	21.85	0.00	0	
R2044	On	06/08/2020	10.93	Put			6,496.05000	6.49605	5,323,790	21.85	0.00	0	14
R2044	On	06/08/2020	11.09	Put			5,502.57000	5.50257	4,397,590	21.96	0.00	0	60
R2044	On	06/08/2020	9.01	Put			22,071.45000	22.07145	20,751,850	21.85	0.00	0	
R2044	On	06/08/2020	9.01	Call			0.01000	0.00001	0,030	21.85	0.00	0	14
R2044	On	06/08/2020	9.66	Put			16,201.93000	16.20193	14,883,490	21.85	0.00	0	
R2044	On	06/08/2020	9.66	Call			0.92000	0.00092	2,100	21.85	0.00	0	14
R2044	On	06/08/2020	10.93	Call			208.49000	0.20849	355,850	21.85	0.00	0	
R2044	On	06/08/2020	9.86	Put			14,513.22000	14.51322	13,196,850	21.85	0.00	0	
R2044	On	06/08/2020	9.36	Put			18,836.81000	18.83681	17,517,400	21.85	0.00	0	
R2044	On	06/08/2020	9.36	Call			0.15000	0.00015	0,360	21.85	0.00	0	60
R2044	On	06/08/2020	9.98	Put			13,525.79000	13.52579	12,211,830	21.85	0.00	0	
R2044	On	06/08/2020	9.98	Call			5.00000	0.00500	10,660	21.85	0.00	0	60
R2044	On	06/08/2020	11.09	Call			335.76000	0.33576	550,400	21.96	0.00	0	
R2044	On	06/08/2020	9.87	Call			2.87000	0.00287	6,270	21.85	0.00	0	
R2044	On	05/11/2020	11.06	Call			1,902.05000	1.90205	2,312,390	24.72	0.00	0	
R2044	On	05/11/2020	11.06	Put			8,642.17000	8.64217	7,719,500	24.72	0.00	0	50
R2044	On	05/11/2020	10.04	Put			15,017.62000	15.01762	13,857,980	24.72	0.00	0	
R2044	On	05/11/2020	10.04	Call			631.06000	0.63106	804,430	24.72	0.00	0	50
R2044	On	05/11/2020	9.34	Put			20,594.85000	20.59485	19,338,200	24.72	0.00	0	
R2044	On	05/11/2020	10.34	Put			12,921.16000	12.92116	11,820,120	24.72	0.00	0	
R2044	On	05/11/2020	11.38	Put			7,110.87000	7.11087	6,281,200	24.88	0.00	0	50
R2044	On	05/11/2020	10.35	Call			915.85000	0.91585	1,149,950	24.72	0.00	0	
R2044	On	05/11/2020	10.35	Put			12,854.41000	12.85441	11,755,500	24.72	0.00	0	
R2044	On	05/11/2020	10.36	Call			926.39000	0.92639	1,162,630	24.72	0.00	0	
R2044	On	05/11/2020	10.36	Put			12,787.87000	12.78787	11,691,100	24.72	0.00	0	
R2044	On	05/11/2020	10.34	Call			905.40000	0.90540	1,137,370	24.72	0.00	0	
R2044	On	05/11/2020	10.02	Call			615.33000	0.61533	785,160	24.72	0.00	0	1,80
R2044	On	05/11/2020	9.29	Put			21,028.70000	21.02870	19,767,130	24.72	0.00	0	
R2044	On	05/11/2020	9.29	Call			219.61000	0.21961	291,050	24.72	0.00	0	50
R2044	On	05/11/2020	9.96	Put			15,607.05000	15.60705	14,433,530	24.72	0.00	0	
R2044	On	05/11/2020	9.96	Call			569.94000	0.56994	729,430	24.72	0.00	0	
R2044	On	05/11/2020	11.38	Call			2,542.50000	2.54250	3,045,840	24.88	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	05/11/2020	Bond Future	9.72	Call		413.67000	0.41367	535,940	24.72	0.00	0	1,8'
R2044	On	05/11/2020	Bond Future	9.97	Put		15,532.68000	15.53268	14,360,860	24.72	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		577.32000	0.57732	738,510	24.72	0.00	0	56'
R2044	On	05/11/2020	Bond Future	8.87	Put		24,854.02000	24.85402	23,559,940	24.72	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		109.31000	0.10931	148,240	24.72	0.00	0	1,8'
R2044	On	05/11/2020	Bond Future	10.02	Put		15,163.79000	15.16379	14,000,610	24.72	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call		237.36000	0.23736	313,720	24.72	0.00	0	56'
R2044	On	05/11/2020	Bond Future	11.17	Call		2,100.82000	2.10082	2,542,090	24.72	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put		8,082.99000	8.08299	7,191,250	24.72	0.00	0	1,8'
R2044	On	05/11/2020	Bond Future	11.43	Call		2,658.83000	2.65883	3,177,270	24.94	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put		6,896.86000	6.89686	6,082,290	24.94	0.00	0	1,8'
R2044	On	05/11/2020	Bond Future	9.72	Put		17,450.56000	17.45056	16,239,820	24.72	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call		1,503.29000	1.50329	1,798,830	24.58	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		14,709.34000	14.70934	13,656,780	24.58	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		1,515.79000	1.51579	1,813,240	24.58	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		14,645.04000	14.64504	13,594,390	24.58	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		1,490.85000	1.49085	1,784,490	24.58	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		14,773.81000	14.77381	13,719,350	24.58	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		2,186.63000	2.18663	2,579,940	24.58	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		11,831.56000	11.83156	10,876,770	24.58	0.00	0	40'
R2044	On	04/02/2021	Bond Future	10.29	Call		1,417.73000	1.41773	1,700,070	24.58	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		15,164.59000	15.16459	14,098,830	24.58	0.00	0	40'
R2044	On	04/02/2021	Bond Future	9.66	Put		19,675.17000	19.67517	18,505,000	24.58	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		796.49000	0.79649	974,420	24.58	0.00	0	40'
R2044	On	04/02/2021	Bond Future	10.04	Put		16,865.27000	16.86527	15,754,870	24.58	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		1,140.08000	1.14008	1,377,780	24.58	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		5,398.25000	5.39825	6,118,260	21.60	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		6,228.51000	6.22851	5,584,590	21.60	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		5,426.24000	5.42624	6,148,390	21.62	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		6,199.45000	6.19945	5,557,670	21.62	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		5,454.29000	5.45429	6,178,570	21.63	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		6,170.53000	6.17053	5,530,880	21.63	0.00	0	
Total R2044 Option											0.00	0	15,75
Total For R2044											308,797,187.80	4,010	90,61
R2048	On	06/08/2020	Bond Future			11.60710	80.39855	11.81745	79.05467	22.87	699,467,385.00	8,700	111,98
R2048	On	05/11/2020	Bond Future			11.82139	76.83381	12.04108	75.47612	26.43	0.00	0	2'
R2048	On	04/02/2021	Bond Future			12.04141	77.72550	12.27130	76.35243	24.60	0.00	0	
R2048	On	06/05/2021	Bond Future			12.25963	74.23293	12.49998	72.84378	22.34	0.00	0	
Total R2048 Future											699,467,385.00	8,700	112,23

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	06/08/2020	Bond Future	10.19	Call			15.29000	0.01529	31,140	21.05	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Put			11,658.74000	11.65874	10,330,710	21.05	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Call			15.99000	0.01599	32,500	21.05	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Put			11,578.28000	11.57828	10,250,910	21.05	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Call			14.61000	0.01461	29,830	21.05	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Put			11,739.34000	11.73934	10,410,680	21.05	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Put			953.31000	0.95331	595,880	23.29	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Call			3,586.10000	3.58610	4,572,550	23.29	0.00	0	8
R2048	On	06/08/2020	Bond Future	11.80	Put			2,026.94000	2.02694	1,397,140	22.56	0.00	0	
R2048	On	06/08/2020	Bond Future	11.80	Call			1,917.09000	1.91709	2,631,170	22.56	0.00	0	4
R2048	On	06/08/2020	Bond Future	11.10	Put			5,167.25000	5.16725	4,072,820	21.18	0.00	0	4
R2048	On	06/08/2020	Bond Future	11.10	Call			399.11000	0.39911	648,560	21.18	0.00	0	4
R2048	On	06/08/2020	Bond Future	12.75	Put			390.91000	0.39091	222,420	24.60	0.00	0	
R2048	On	06/08/2020	Bond Future	12.75	Call			5,863.62000	5.86362	7,039,010	24.60	0.00	0	8
R2048	On	06/08/2020	Bond Future	10.35	Put			10,391.28000	10.39128	9,076,760	21.05	0.00	0	
R2048	On	06/08/2020	Bond Future	10.35	Call			30.63000	0.03063	59,990	21.05	0.00	0	6
R2048	On	06/08/2020	Bond Future	11.85	Put			1,874.02000	1.87402	1,278,000	22.64	0.00	0	
R2048	On	06/08/2020	Bond Future	11.85	Call			2,078.16000	2.07816	2,826,020	22.64	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Put			4,877.55000	4.87755	3,810,680	21.25	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Call			459.15000	0.45915	736,160	21.25	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Put			6,747.68000	6.74768	5,542,150	21.05	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Call			188.98000	0.18898	327,330	21.05	0.00	0	6
R2048	On	06/08/2020	Bond Future	9.25	Put			19,904.07000	19.90407	18,560,300	21.05	0.00	0	
R2048	On	06/08/2020	Bond Future	9.25	Call			0.07000	0.00007	0,180	21.05	0.00	0	20,6
R2048	On	06/08/2020	Bond Future	9.00	Put			22,329.97000	22.32997	20,986,110	21.05	0.00	0	
R2048	On	06/08/2020	Bond Future	9.00	Call			0.01000	0.00001	0,030	21.05	0.00	0	3,0
R2048	On	05/11/2020	Bond Future	11.00	Put			8,736.01000	8.73601	7,793,300	25.08	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call			1,879.31000	1.87931	2,294,290	25.08	0.00	0	8
R2048	On	05/11/2020	Bond Future	10.00	Put			15,201.99000	15.20199	14,018,030	25.08	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call			616.77000	0.61677	790,500	25.08	0.00	0	8
R2048	On	05/11/2020	Bond Future	10.04	Call			649.51000	0.64951	830,730	25.08	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put			14,901.05000	14.90105	13,724,580	25.08	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call			632.98000	0.63298	810,430	25.08	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put			15,051.09000	15.05109	13,870,850	25.08	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call			641.21000	0.64121	820,530	25.08	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put			14,975.96000	14.97596	13,797,590	25.08	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call			1,689.31000	1.68931	2,017,920	23.54	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put			13,775.76000	13.77576	12,731,300	23.54	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call			1,661.50000	1.66150	1,985,940	23.54	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put			13,902.86000	13.90286	12,854,230	23.54	0.00	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
R2048	On	04/02/2021	Bond Future	10.47	Call		1,675.37000	1.67537	2,001,890	23.54		0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		13,839.21000	13.83921	12,792,660	23.54		0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		5,430.48000	5.43048	6,162,510	22.17		0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		6,349.66000	6.34966	5,692,540	22.17		0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		5,458.44000	5.45844	6,192,670	22.18		0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		6,319.53000	6.31953	5,664,610	22.18		0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		5,486.46000	5.48646	6,222,870	22.19		0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		6,289.55000	6.28955	5,636,810	22.19		0.00	0	
Total R2048 Option												0.00	0	29,08
Total For R2048												699,467,385.00	8,700	141,32
R208	On	06/08/2020	Bond Future			3.42216	104.53496	3.49871	104.48638	0.30		0.00	0	23,35
R208	On	05/11/2020	Bond Future			2.86316	102.24414	2.98761	102.19554	0.22		0.00	0	
Total R208 Future												0.00	0	23,35
R208	On	06/08/2020	Bond Future	5.56	Call		1,292.92000	1.29292	1,341,500	0.34		0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Put		0.00000	0.00000	0,000	0.34		0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Call		1,299.12000	1.29912	1,347,700	0.34		0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Put		0.00000	0.00000	0,000	0.34		0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Call		1,286.72000	1.28672	1,335,300	0.34		0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Put		0.00000	0.00000	0,000	0.34		0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call		694.77000	0.69477	743,370	0.27		0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put		0.00000	0.00000	0,000	0.27		0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call		698.62000	0.69862	747,220	0.27		0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put		0.00000	0.00000	0,000	0.27		0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call		690.92000	0.69092	739,520	0.27		0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		0.00000	0.00000	0,000	0.27		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			10.97292	67.33198	11.18773	66.18370	22.15		56,558,863.20	840	59,87
R209	On	05/11/2020	Bond Future			11.17245	64.90079	11.39538	63.74075	26.17		0.00	0	
R209	On	04/02/2021	Bond Future			11.37145	65.65425	11.60292	64.48113	24.18		0.00	0	
R209	On	06/05/2021	Bond Future			11.57566	63.29205	11.81617	62.10515	22.24		0.00	0	
Total R209 Future												56,558,863.20	840	59,87
R209	On	06/08/2020	Bond Future	5.56	Call		0.00000	0.00000	0,000	21.04		0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Put		43,240.96000	43.24096	42,092,680	21.04		0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Call		0.00000	0.00000	0,000	21.04		0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Put		43,132.63000	43.13263	41,984,350	21.04		0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Call		0.00000	0.00000	0,000	21.04		0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put		43,349.44000	43.34944	42,201,160	21.04		0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call		1,208.09000	1.20809	1,493,300	25.52		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	05/11/2020	Bond Future	10.01	Put		8,952.09000	8.95209	8,077,260	25.52	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call		1,219.98000	1.21998	1,507,320	25.52	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put		8,903.26000	8.90326	8,030,560	25.52	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call		1,196.28000	1.19628	1,479,360	25.52	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put		9,001.07000	9.00107	8,124,110	25.52	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call		1,825.25000	1.82525	2,164,870	23.46	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		9,994.45000	9.99445	9,160,950	23.46	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		1,838.66000	1.83866	2,180,150	23.46	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		9,948.11000	9.94811	9,116,480	23.46	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		1,811.90000	1.81190	2,149,670	23.46	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		10,040.92000	10.04092	9,205,570	23.46	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Call		6,013.58000	6.01358	6,741,670	22.48	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		4,047.53000	4.04753	3,588,720	22.48	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		6,040.00000	6.04000	6,769,780	22.49	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		4,027.59000	4.02759	3,570,470	22.49	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		5,987.00000	5.98700	6,713,390	22.47	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		4,067.35000	4.06735	3,606,840	22.47	0.00	0	
Total R209 Option											0.00	0	
Total For R209											56,558,863.20	840	59,87
R210	On	06/08/2020	Bond Future			182.03178	182.03178	182.43133	182.43133		2,730,476.70	15	1,95
R210	On	05/11/2020	Bond Future			181.31715	181.31715	181.72193	181.72193		0.00	0	
R210	On	04/02/2021	Bond Future			183.46393	183.46393	183.87429	183.87429		0.00	0	
R210	On	06/05/2021	Bond Future			182.97308	182.97308	183.38881	183.38881		0.00	0	
Total R210 Future											2,730,476.70	15	1,95
Total For R210											2,730,476.70	15	1,95
R212	On	06/08/2020	Bond Future			165.50450	165.50450	165.53983	165.53983		0.00	0	7,00
R212	On	05/11/2020	Bond Future			167.28701	167.28701	167.32352	167.32352		0.00	0	
R212	On	04/02/2021	Bond Future			166.97284	166.97284	167.01056	167.01056		0.00	0	
R212	On	06/05/2021	Bond Future			168.99268	168.99268	169.03121	169.03121		0.00	0	
Total R212 Future											0.00	0	7,00
Total For R212											0.00	0	7,00
R213	On	06/08/2020	Bond Future			9.98408	83.93592	10.14844	83.02475	16.59	0.00	0	17,14
R213	On	05/11/2020	Bond Future			10.18979	81.29057	10.36075	80.37023	19.44	0.00	0	
R213	On	04/02/2021	Bond Future			10.39933	82.23373	10.57749	81.30306	18.03	0.00	0	
R213	On	06/05/2021	Bond Future			10.60886	79.67738	10.79445	78.73585	16.36	0.00	0	
Total R213 Future											0.00	0	17,14
R213	On	06/08/2020	Bond Future	9.29	Call		158.84000	0.15884	253,040	15.64	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put		5,073.08000	5.07308	4,256,110	15.64	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	06/08/2020	Bond Future	9.30	Call			164.39000	0.16439	261,270	15.64	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put			5,019.12000	5.01912	4,204,830	15.64	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call			170.09000	0.17009	269,700	15.65	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Put			4,965.37000	4.96537	4,153,810	15.65	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call			1,832.00000	1.83200	2,146,680	18.88	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put			6,038.12000	6.03812	5,432,460	18.88	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			1,849.84000	1.84984	2,166,670	18.89	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			5,998.78000	5.99878	5,395,270	18.89	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call			1,814.11000	1.81411	2,126,620	18.88	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			6,077.46000	6.07746	5,469,630	18.88	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			8,429.50000	8.42950	7,786,000	17.43	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call			1,956.47000	1.95647	2,245,270	17.43	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			8,386.91000	8.38691	7,745,040	17.43	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,971.48000	1.97148	2,261,920	17.43	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			8,344.45000	8.34445	7,704,220	17.43	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,941.53000	1.94153	2,228,700	17.43	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			2,593.72000	2.59372	2,316,110	17.46	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			7,890.38000	7.89038	8,551,740	17.46	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			2,626.61000	2.62661	2,346,440	17.46	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			7,919.71000	7.91971	8,582,360	17.46	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			2,610.12000	2.61012	2,331,240	17.46	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			7,949.09000	7.94909	8,613,010	17.46	0.00	0	
Total R213 Option												0.00	0	
Total For R213												0.00	0	17,14
R214	On	06/08/2020	Bond Future			11.21120	65.35134	11.42606	64.18929		23.50	2,614,053.60	40	19,88
R214	On	05/11/2020	Bond Future			11.40635	62.76248	11.62961	61.58852		27.80	0.00	0	
R214	On	04/02/2021	Bond Future			11.60511	63.49074	11.83746	62.30350		25.63	0.00	0	
R214	On	06/05/2021	Bond Future			11.80149	60.96445	12.04312	59.76322		23.62	0.00	0	
Total R214 Future												2,614,053.60	40	19,88
R214	On	06/08/2020	Bond Future	9.98	Call			33.20000	0.03320	64,410	22.29	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put			8,595.11000	8.59511	7,464,270	22.29	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call			34.52000	0.03452	66,810	22.29	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put			8,530.81000	8.53081	7,401,050	22.29	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call			31.92000	0.03192	62,080	22.29	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put			8,659.55000	8.65955	7,527,660	22.29	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call			1,260.47000	1.26047	1,553,230	27.10	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put			9,149.13000	9.14913	8,267,930	27.10	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call			1,272.86000	1.27286	1,567,820	27.10	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put			9,098.53000	9.09853	8,219,530	27.10	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/11/2020	Bond Future	10.24	Call		1,248.16000	1.24816	1,538,730	27.10	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		9,199.91000	9.19991	8,316,520	27.10	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		1,851.03000	1.85103	2,193,230	24.86	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		10,354.29000	10.35429	9,509,250	24.86	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		1,864.76000	1.86476	2,208,860	24.86	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		10,305.75000	10.30575	9,462,610	24.86	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		1,837.37000	1.83737	2,177,670	24.86	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		10,402.98000	10.40298	9,556,040	24.86	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		5,601.43000	5.60143	6,305,720	23.63	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		4,556.51000	4.55651	4,059,570	23.63	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		5,627.04000	5.62704	6,333,090	23.64	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		4,534.68000	4.53468	4,039,500	23.64	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		5,575.84000	5.57584	6,278,370	23.62	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		4,578.43000	4.57843	4,079,730	23.62	0.00	0	
Total R214 Option											0.00	0	
Total For R214											2,614,053.60	40	19,85
Total for Bond											1,701,047,472.14	25,192	1,287,50
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	

Contract 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 ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 06/08/2020 GOVI			687.63400	687.63400	680.08600	680.08600				0.00	0	1,0
GOVI On 05/11/2020 GOVI			694.94700	694.94700	687.32200	687.32200				0.00	0	
GOVI On 04/02/2021 GOVI			703.00300	703.00300	695.29300	695.29300				0.00	0	
GOVI On 06/05/2021 GOVI			711.33700	711.33700	703.53600	703.53600				0.00	0	
Total GOVI Future										0.00	0	1,0
GOVI On 06/08/2020 GOVI	728.13	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	06/08/2020	GOVI	728.13	Put			480,440.00000	48.04400	404,960,000		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			480,540.00000	48.05400	405,060,000		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			480,340.00000	48.03400	404,860,000		0.00	0	
GOVI	On	05/11/2020	GOVI	737.84	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/11/2020	GOVI	737.84	Put			505,180.00000	50.51800	428,930,000		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			505,280.00000	50.52800	429,030,000		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			505,080.00000	50.50800	428,830,000		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			556,570.00000	55.65700	479,470,000		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			556,670.00000	55.66700	479,570,000		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			556,470.00000	55.64700	479,370,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			248,660.00000	24.86600	326,670,000		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			248,560.00000	24.85600	326,570,000		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			248,460.00000	24.84600	326,470,000		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			726.49300	726.49300	722.50900	722.50900			0.00	0	
AL37	On	05/11/2020	Index Future			734.21900	734.21900	730.19600	730.19600			0.00	0	
AL37	On	04/02/2021	Index Future			742.73000	742.73000	738.66400	738.66400			0.00	0	
AL37	On	06/05/2021	Index Future			751.53500	751.53500	747.42200	747.42200			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	06/08/2020	Index Future			793.25800	793.25800	784.93200	784.93200			0.00	0	
AL7T	On	05/11/2020	Index Future			801.69300	801.69300	793.28400	793.28400			0.00	0	
AL7T	On	04/02/2021	Index Future			810.98700	810.98700	802.48300	802.48300			0.00	0	
AL7T	On	06/05/2021	Index Future			820.60000	820.60000	811.99800	811.99800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	06/08/2020	Index Future			696.03700	696.03700	688.24900	688.24900			34,801,850.00	5	2'

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ALBI	On	05/11/2020	Index Future			703.43900	703.43900	695.57200	695.57200			0.00	0	
ALBI	On	04/02/2021	Index Future			711.59400	711.59400	703.63800	703.63800			0.00	0	
ALBI	On	06/05/2021	Index Future			720.02900	720.02900	711.98100	711.98100			0.00	0	
Total ALBI Future												34,801,850.00	5	21
Total For ALBI												34,801,850.00	5	21
IGOV	On	06/08/2020	Index Future			248.04500	248.04500	248.70300	248.70300			0.00	0	1,20
IGOV	On	05/11/2020	Index Future			250.74500	250.74500	251.41100	251.41100			0.00	0	4
IGOV	On	04/02/2021	Index Future			253.71200	253.71200	254.38700	254.38700			0.00	0	
IGOV	On	06/05/2021	Index Future			256.77900	256.77900	257.46300	257.46300			0.00	0	
Total IGOV Future												0.00	0	1,25
Total For IGOV												0.00	0	1,25
Total for Index												34,801,850.00	5	1,46
JIBAR f	On	15/07/2020	Jibar Future			3.87500	96.12500	3.86500	96.13500			0.00	0	
JIBAR f	On	19/08/2020	Jibar Future			3.69500	96.30500	3.68500	96.31500			0.00	0	
JIBAR f	On	16/09/2020	Jibar Future			3.66500	96.33500	3.68500	96.31500			0.00	0	
JIBAR f	On	21/10/2020	Jibar Future			3.56500	96.43500	3.57500	96.42500			0.00	0	
JIBAR f	On	18/11/2020	Jibar Future			3.56500	96.43500	3.57500	96.42500			0.00	0	
JIBAR f	On	15/12/2020	Jibar Future			3.58500	96.41500	3.59500	96.40500			0.00	10	3
JIBAR f	On	17/03/2021	Jibar Future			3.64000	96.36000	3.65000	96.35000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.80000	96.20000	3.84000	96.16000			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.84500	96.15500	3.87500	96.12500			0.00	0	
JIBAR f	On	15/12/2021	Jibar Future			4.19000	95.81000	4.22000	95.78000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.23500	95.76500	4.25500	95.74500			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.64500	95.35500	4.70500	95.29500			0.00	0	
Total Jibar Future												0.00	10	3
Total For JIBAR FUTURE												0.00	10	3
Total for Jibar												0.00	10	3
5Y STN	On	21/12/2021	Interest Rate Swap			90.77000	90.77000	90.83000	90.83000			0.00	0	5
Total 5Y STND Future												0.00	0	5
Total For 5Y STND												0.00	0	5
Total for Interest Rate Swap												0.00	0	5
Total for Derivatives :											1,735,849,322.14	25,207	1,290,07	
AA06	On	15/04/2021	Spot Bond				100.00000	0.00000	99.67112			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	

Contract 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 AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			5.77000	105.04013	5.77000	105.02381				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
AB01/R On 24/11/2020 Spot Bond			10.00000	106.88500	10.00000	106.85600				0.00	0	
Total AB01/R186 SPOT										0.00	0	
Total For AB01/R186										0.00	0	
AB018L On 04/09/2020 Spot Bond			11.37000	104.02980	11.37000	103.99790				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	104.26672	11.81000	104.23421				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	60.04664	100.00000	59.91447				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	52.45626	100.00000	52.33954				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AB029U SPOT										0.00	0	
Total For AB029U										0.00	0	
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB030U SPOT										0.00	0	
Total For AB030U										0.00	0	
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB031U SPOT										0.00	0	
Total For AB031U										0.00	0	
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB032U SPOT										0.00	0	
Total For AB032U										0.00	0	
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB033U SPOT										0.00	0	
Total For AB033U										0.00	0	
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB034U SPOT										0.00	0	
Total For AB034U										0.00	0	
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB035U SPOT										0.00	0	
Total For AB035U										0.00	0	
ABC12L On 25/11/2020 Spot Bond			10.00000	107.09800	10.00000	107.06900				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			4.83000	4.83000	4.83000	287.52131				0.00	0	60,000,00
Total ABCPI3 SPOT										0.00	0	60,000,00
Total For ABCPI3										0.00	0	60,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.44881				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF002 On 18/07/2024 Spot Bond					0.00000	100.97579				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.75059				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.45202				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1L On 14/05/2022 Spot Bond					0.00000	101.81996				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1L On 11/11/2020 Spot Bond					0.00000	101.21822				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN1L On 11/11/2022 Spot Bond					0.00000	101.42234				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1L On 26/09/2023 Spot Bond					0.00000	102.28908				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2L On 30/05/2022 Spot Bond					0.00000	101.06791				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2L On 30/05/2024 Spot Bond					0.00000	102.49567				0.00	0	1,100,000,00
Total ABFN22 SPOT										0.00	0	1,100,000,00
Total For ABFN22										0.00	0	1,100,000,00
ABFN2L On 25/05/2027 Spot Bond					0.00000	103.04701				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2L On 17/10/2020 Spot Bond					0.00000	100.06626				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2L On 17/10/2024 Spot Bond					0.00000	101.31343				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2L On 17/10/2029 Spot Bond					0.00000	103.08947				0.00	0	
Total ABFN26 SPOT										0.00	0	

Contract 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 ABFN26									0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.77689			0.00	0	
Total ABFN27 SPOT									0.00	0	
Total For ABFN27									0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.55595			0.00	0	
Total ABFN28 SPOT									0.00	0	
Total For ABFN28									0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.49892			0.00	0	100,000,00
Total ABFN29 SPOT									0.00	0	100,000,00
Total For ABFN29									0.00	0	100,000,00
ABFN3 On 29/08/2028 Spot Bond					0.00000	99.82940			0.00	0	
Total ABFN30 SPOT									0.00	0	
Total For ABFN30									0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.98010			0.00	0	
Total ABFN31 SPOT									0.00	0	
Total For ABFN31									0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.80864			0.00	0	
Total ABFN32 SPOT									0.00	0	
Total For ABFN32									0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.02909			0.00	0	
Total ABFN33 SPOT									0.00	0	
Total For ABFN33									0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.15891			0.00	0	
Total ABFN34 SPOT									0.00	0	
Total For ABFN34									0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.14722			0.00	0	100,000,00
Total ABFN35 SPOT									0.00	0	100,000,00
Total For ABFN35									0.00	0	100,000,00
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.99177			0.00	0	
Total ABFN36 SPOT									0.00	0	
Total For ABFN36									0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.14690			0.00	0	
Total ABFN37 SPOT									0.00	0	
Total For ABFN37									0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	99.88181			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.07395				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	99.70003				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.24550				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.30889				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	99.99997				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	99.99996				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.30411				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.89276				0.00	0	500,000,00
Total ABJ01 SPOT										0.00	0	500,000,00
Total For ABJ01										0.00	0	500,000,00
ABK12 On 20/05/2022 Spot Bond					0.00000	101.31350				0.00	0	200,000,00
Total ABK12 SPOT										0.00	0	200,000,00
Total For ABK12										0.00	0	200,000,00
ABK8 On 03/06/2021 Spot Bond					0.00000	100.43901				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABKI03 On 13/10/2021 Spot Bond			5.75000	5.75000	5.75000	141.09446			1,150,000,000,000.00	200,000,000	298,240,00
Total ABKI03 SPOT									1,150,000,000,000.00	200,000,000	298,240,00
Total For ABKI03									1,150,000,000,000.00	200,000,000	298,240,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	48.20091	100.00000	48.10231			0.00	0	
Total ABKI03/R212 SPOT									0.00	0	
Total For ABKI03/R212									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.69000	8.69000	8.69000	129.99584			0.00	0	
Total ABKI04 SPOT									0.00	0	
Total For ABKI04									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	15.24382	100.00000	15.21282			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	96.37479			0.00	0	125,673,50
Total ABKS1 SPOT									0.00	0	125,673,50
Total For ABKS1									0.00	0	125,673,50
ABN05 On 18/04/2021 Spot Bond			4.14000	211.42377	4.14000	211.43560			0.00	0	
Total ABN05 SPOT									0.00	0	
Total For ABN05									0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.89000	4.89000	4.89000	132.61836			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.40000	5.40000	5.40000	169.98085			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.47000	5.47000	5.47000	192.95223			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.61000	6.61000	6.61000	105.56846			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.26000	9.26000	9.26000	106.56039			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			5.27000	5.27000	5.27000	102.94839			0.00	0	
Total ABN80 SPOT									0.00	0	

Contract 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 ABN80									0.00	0	
ABN87 On 21/12/2026 Spot Bond			9.80500	9.80500	9.80500	103.90667			0.00	0	
Total ABN87 SPOT									0.00	0	
Total For ABN87									0.00	0	
ABS11 On 09/04/2021 Spot Bond			5.10000	105.56950	5.10000	105.55498			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			6.00500	107.89060	6.00500	107.87326			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS14 On 11/11/2020 Spot Bond			5.32500	102.86417	5.32500	102.84943			0.00	0	
Total ABS14 SPOT									0.00	0	
Total For ABS14									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.43000	111.05377	5.43000	111.03761			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.39500	114.82104	7.39500	114.79839			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.60500	112.71507	8.60500	112.68927			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			5.85000	114.43775	5.85000	114.41981			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.75500	108.03543	7.75500	108.01310			0.00	0	200,000,00
Total ABS7 SPOT									0.00	0	200,000,00
Total For ABS7									0.00	0	200,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.23485	100.00000	12.20792			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			3.63000	3.63000	3.63000	298.31646			0.00	0	20,000,00
Total ABS12 SPOT									0.00	0	20,000,00
Total For ABS12									0.00	0	20,000,00
ABS14 On 31/01/2022 Spot Bond			3.03000	166.00443	3.03000	166.01858			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT01U SPOT										0.00	0	
Total For ABT01U										0.00	0	
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT02U SPOT										0.00	0	
Total For ABT02U										0.00	0	
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT03U SPOT										0.00	0	
Total For ABT03U										0.00	0	
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT04U SPOT										0.00	0	
Total For ABT04U										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.70500	10.70500	10.70500	100.83109				0.00	0	200,000,00
Total ABX01 SPOT										0.00	0	200,000,00
Total For ABX01										0.00	0	200,000,00
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	107.09800	10.00000	107.06900				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	100.40681				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL09L On 20/12/2025 Spot Bond					0.00000	100.39492				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL129 On 20/09/2021 Spot Bond					0.00000	100.38025				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	107.09800	10.00000	107.06900				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.38206				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.72829				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	100.46293				0.00	0	
Total ACL187 SPOT										0.00	0	
Total For ACL187										0.00	0	
ACL188 On 20/09/2020 Spot Bond					0.00000	100.39210				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.39396				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.39396				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.40411				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.40411				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	

Contract 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 ACL204										0.00	0	
ACL214 On 20/09/2020 Spot Bond					0.00000	99.83554				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.37491				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	101.44203				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.37250				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.36356				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.79437				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.12413				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.89701				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.90436				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.83634				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	96.78150				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	94.66010				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	98.02027				0.00	0	400,000,00
Total AGT01 SPOT										0.00	0	400,000,00
Total For AGT01										0.00	0	400,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	98.27971				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	95.16981				0.00	0	10,300,000,00
Total AGT03 SPOT										0.00	0	10,300,000,00
Total For AGT03										0.00	0	10,300,000,00
AHF2A On 18/07/2021 Spot Bond					0.00000	99.91345				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	99.76887				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	99.75515				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	99.91591				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	99.91672				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	99.90784				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	99.89898				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	99.87008				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF3C: On 18/04/2022 Spot Bond					0.00000	99.86128				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.12435				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.92498				0.00	832,000,000	208,000,000
Total AHF5A2 SPOT										0.00	832,000,000	208,000,000
Total For AHF5A2										0.00	832,000,000	208,000,000
AHF5A: On 21/08/2023 Spot Bond			6.30000	113.81138	6.30000	113.79199				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.96906				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.02781				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.43839				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	101.28559				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.46944				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.96899				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.02774				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.43820				0.00	0	
Total AHF6D1 SPOT										0.00	0	

Contract 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 AHF6D1									0.00	0	
AHL1A1 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			443,648,760,000,000.00	34,436,487,600	34,436,487,600
Total AHL1AU SPOT									13,648,760,000,000.00	34,436,487,600	34,436,487,600
Total For AHL1AU									13,648,760,000,000.00	34,436,487,600	34,436,487,600
AHL1B1 On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000			624,893,440,000,000.00	36,248,934,400	36,248,934,400
Total AHL1BU SPOT									14,893,440,000,000.00	36,248,934,400	36,248,934,400
Total For AHL1BU									14,893,440,000,000.00	36,248,934,400	36,248,934,400
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	4,160,827,740
Total AHY2U SPOT									0.00	0	4,160,827,740
Total For AHY2U									0.00	0	4,160,827,740
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			6.73000	114.81416	6.73000	114.79340			0.00	0	
Total AIR02 SPOT									0.00	0	
Total For AIR02									0.00	0	
AIR04 On 29/05/2024 Spot Bond			6.30000	111.16603	6.30000	111.14729			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			11.83500	90.72811	11.83500	90.69976			23,670,000,000,000.00	2,000,000,000	1,000,000,000
Total AIR05 SPOT									13,670,000,000,000.00	2,000,000,000	1,000,000,000
Total For AIR05									13,670,000,000,000.00	2,000,000,000	1,000,000,000
AIRL01 On 30/04/2028 Spot Bond			5.83000	168.40487	5.83000	168.40668			116,600,000,000.00	20,000,000	10,000,000
Total AIRL01 SPOT									116,600,000,000.00	20,000,000	10,000,000
Total For AIRL01									116,600,000,000.00	20,000,000	10,000,000
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	99.88653			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF05 On 24/08/2020 Spot Bond					0.00000	100.92961				0.00	0	
Total APF05 SPOT										0.00	0	
Total For APF05										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.30269				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.32424				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.45189				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.84352				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.54841				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond					0.00000	100.40446				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS221U SPOT										0.00	0	
Total For AS221U										0.00	0	
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS224U SPOT										0.00	0	
Total For AS224U										0.00	0	
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS248U SPOT										0.00	0	
Total For AS248U										0.00	0	
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS249U SPOT										0.00	0	
Total For AS249U										0.00	0	
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS266U SPOT										0.00	0	
Total For AS266U										0.00	0	
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS288U SPOT										0.00	0	
Total For AS288U										0.00	0	
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS294U SPOT										0.00	0	
Total For AS294U										0.00	0	
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS343U SPOT										0.00	0	
Total For AS343U										0.00	0	
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract 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 AS367U									0.00	0	
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AS377U SPOT									0.00	0	
Total For AS377U									0.00	0	
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AS391U SPOT									0.00	0	
Total For AS391U									0.00	0	
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AS404U SPOT									0.00	0	
Total For AS404U									0.00	0	
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AS410U SPOT									0.00	0	
Total For AS410U									0.00	0	
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AS423U SPOT									0.00	0	
Total For AS423U									0.00	0	
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AS424U SPOT									0.00	0	
Total For AS424U									0.00	0	
AS430L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AS430U SPOT									0.00	0	
Total For AS430U									0.00	0	
AS433L On 21/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AS433U SPOT									0.00	0	
Total For AS433U									0.00	0	
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		100,000,000,000,000.00	1,000,000,000	500,000,000	
Total AS442U SPOT								10,000,000,000,000.00	1,000,000,000	500,000,000	
Total For AS442U								10,000,000,000,000.00	1,000,000,000	500,000,000	
AS447L On 19/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AS447U SPOT								0.00	0	0	
Total For AS447U								0.00	0	0	
ASN02L On 07/12/2033 Spot Bond			5.72000	209.45942	5.72000	209.46229		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 ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.73500	187.83338	5.73500	187.83589				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN08(On 20/09/2020 Spot Bond					0.00000	100.35635				0.00	0	
Total ASN080 SPOT										0.00	0	
Total For ASN080										0.00	0	
ASN08: On 03/09/2020 Spot Bond					0.00000	101.01925				0.00	0	
Total ASN084 SPOT										0.00	0	
Total For ASN084										0.00	0	
ASN08: On 01/10/2020 Spot Bond					0.00000	134.15478				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	99.89221				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09(On 10/11/2020 Spot Bond					0.00000	101.20059				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09(On 20/12/2020 Spot Bond					0.00000	97.99114				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN111 On 02/12/2020 Spot Bond					0.00000	100.72026				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11(On 07/03/2021 Spot Bond					0.00000	100.60164				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN12: On 20/12/2020 Spot Bond					0.00000	100.52288				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	100.51695				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13: On 31/01/2022 Spot Bond			3.76000	164.22268	3.76000	164.23343				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	95.17041				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	101.34714				0.00	1,368,000,000	342,000,000
Total ASN146 SPOT										0.00	1,368,000,000	342,000,000
Total For ASN146										0.00	1,368,000,000	342,000,000
ASN14: On 04/05/2021 Spot Bond					0.00000	101.35717				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			3.80500	164.11369	3.80500	164.12424				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	52.96732				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.74311				0.00	0	
Total ASN152 SPOT										0.00	0	

Contract 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 ASN152										0.00	0	
ASN15 On 31/03/2028 Spot Bond			6.04000	162.85724	6.04000	162.85809				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16 On 08/08/2021 Spot Bond					0.00000	101.29478				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16 On 19/08/2021 Spot Bond					0.00000	101.03881				0.00	1,016,000,000	254,000,000
Total ASN161 SPOT										0.00	1,016,000,000	254,000,000
Total For ASN161										0.00	1,016,000,000	254,000,000
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	100.80249				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.43513				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.24708				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.71000	93.59146	5.71000	93.59268				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.34451				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.34940				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.37150				0.00	0	12,700,00
Total ASN204 SPOT										0.00	0	12,700,00
Total For ASN204										0.00	0	12,700,00
ASN20 On 24/08/2021 Spot Bond					0.00000	101.05330				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	101.18191				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 28/08/2020 Spot Bond					0.00000	100.74250				0.00	0	
Total ASN210 SPOT										0.00	0	
Total For ASN210										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.78017				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.71758				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN26 On 20/06/2023 Spot Bond					0.00000	100.43394				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.34750				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.11905				0.00	1,816,000,000	454,000,000
Total ASN278 SPOT										0.00	1,816,000,000	454,000,000
Total For ASN278										0.00	1,816,000,000	454,000,000
ASN27 On 20/08/2048 Spot Bond					0.00000	101.03234				0.00	1,268,000,000	317,000,000
Total ASN279 SPOT										0.00	1,268,000,000	317,000,000
Total For ASN279										0.00	1,268,000,000	317,000,000
ASN28 On 21/08/2023 Spot Bond					0.00000	100.96612				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.50668				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.32008				0.00	1,288,000,000	322,000,000
Total ASN291 SPOT										0.00	1,288,000,000	322,000,000
Total For ASN291										0.00	1,288,000,000	322,000,000
ASN30 On 20/12/2023 Spot Bond					0.00000	100.37133				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.46958				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/01/2021 Spot Bond					0.00000	100.54787				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31 On 31/03/2029 Spot Bond			5.40500	5.40500	5.40500	90.62670				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.88500	5.88500	5.88500	82.72538				0.00	0	
Total ASN319 SPOT										0.00	0	

Contract 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 ASN319									0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.35269			0.00	0	
Total ASN327 SPOT									0.00	0	
Total For ASN327									0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.39990			0.00	0	
Total ASN328 SPOT									0.00	0	
Total For ASN328									0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.21814			0.00	0	
Total ASN333 SPOT									0.00	0	
Total For ASN333									0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.35520			0.00	0	
Total ASN335 SPOT									0.00	0	
Total For ASN335									0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.82000	92.26636	5.82000	92.26728			0.00	0	
Total ASN337 SPOT									0.00	0	
Total For ASN337									0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.37726			0.00	0	
Total ASN341 SPOT									0.00	0	
Total For ASN341									0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	101.19591			0.00	0	
Total ASN342 SPOT									0.00	0	
Total For ASN342									0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	101.19591			0.00	0	
Total ASN344 SPOT									0.00	0	
Total For ASN344									0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.34446			0.00	124,000,000	56,900,000
Total ASN346 SPOT									0.00	124,000,000	56,900,000
Total For ASN346									0.00	124,000,000	56,900,000
ASN35: On 20/06/2024 Spot Bond					0.00000	100.35397			0.00	0	
Total ASN351 SPOT									0.00	0	
Total For ASN351									0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.36235			0.00	0	
Total ASN354 SPOT									0.00	0	
Total For ASN354									0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.36235			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN361 On 30/08/2024 Spot Bond					0.00000	100.72707				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN361 On 20/06/2024 Spot Bond					0.00000	100.43086				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN371 On 20/12/2024 Spot Bond					0.00000	100.35577				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN371 On 20/12/2024 Spot Bond					0.00000	100.36829				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN381 On 29/10/2021 Spot Bond					0.00000	101.39674				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2021 Spot Bond					0.00000	100.48030				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN381 On 15/03/2021 Spot Bond					0.00000	100.48030				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN381 On 20/12/2022 Spot Bond					0.00000	100.42555				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN381 On 20/12/2024 Spot Bond					0.00000	100.35875				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN391 On 20/11/2020 Spot Bond					0.00000	100.93959				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN391 On 17/12/2025 Spot Bond					0.00000	100.44167				0.00	1,580,000,000	395,000,000
Total ASN399 SPOT										0.00	1,580,000,000	395,000,000
Total For ASN399										0.00	1,580,000,000	395,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN40 On 20/12/2024 Spot Bond					0.00000	100.35637				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.41594				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2020 Spot Bond					0.00000	100.62766				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2020 Spot Bond					0.00000	101.43827				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	100.44152				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.38972				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.38972				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.33529				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.34534				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 01/07/2023 Spot Bond					0.00000	100.26638				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN75U SPOT										0.00	0	

Contract 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 ASN75U										0.00	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	100.79969				0.00	0	400,000,00
Total BAW18 SPOT										0.00	0	400,000,00
Total For BAW18										0.00	0	400,000,00
BAW19 On 05/12/2020 Spot Bond			5.90000	102.41272	5.90000	102.39655				0.00	0	1,000,000,00
Total BAW19 SPOT										0.00	0	1,000,000,00
Total For BAW19										0.00	0	1,000,000,00
BAW21 On 24/03/2022 Spot Bond			5.86000	108.29861	5.86000	108.28161				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.82143	9.30000	102.79603				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	100.60162				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW26U SPOT										0.00	0	
Total For BAW26U										0.00	0	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW27U SPOT										0.00	0	
Total For BAW27U										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.41274				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.88327				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.58958				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.21107				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total BAW32U SPOT									0.00	0	
Total For BAW32U									0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.56354			0.00	0	
Total BAYA57 SPOT									0.00	0	
Total For BAYA57									0.00	0	
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.32812			0.00	0	
Total BAYA62 SPOT									0.00	0	
Total For BAYA62									0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.06382			0.00	0	
Total BAYA63 SPOT									0.00	0	
Total For BAYA63									0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.33186			0.00	0	
Total BAYA64 SPOT									0.00	0	
Total For BAYA64									0.00	0	
BAYA65 On 30/09/2020 Spot Bond					0.00000	100.48156			0.00	0	
Total BAYA65 SPOT									0.00	0	
Total For BAYA65									0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.32819			0.00	0	
Total BAYA66 SPOT									0.00	0	
Total For BAYA66									0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.50000	8.50000	8.50000	106.82780			0.00	0	
Total BAYA67 SPOT									0.00	0	
Total For BAYA67									0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.30373			0.00	0	
Total BAYA69 SPOT									0.00	0	
Total For BAYA69									0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.30373			0.00	0	
Total BAYA70 SPOT									0.00	0	
Total For BAYA70									0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.30373			0.00	0	
Total BAYA71 SPOT									0.00	0	
Total For BAYA71									0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.31500	11.31500	11.31500	107.02161		2,263,000,000,000.00	200,000,000	300,000,000	
Total BAYA72 SPOT								2,263,000,000,000.00	200,000,000	300,000,000	
Total For BAYA72								2,263,000,000,000.00	200,000,000	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
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.32697				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.35656				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.32009				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.32017				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.32776				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.34130				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.34130				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.37550				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.34853				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYB08 On 30/09/2020 Spot Bond					0.00000	101.08901				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.38839				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.39692				0.00	0	
Total BAYB13 SPOT										0.00	0	

Contract 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 BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.39692				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.39692				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.40657				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 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	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.39756				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.39756				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.41419				0.00	0	200,000,00
Total BAYB20 SPOT										0.00	0	200,000,00
Total For BAYB20										0.00	0	200,000,00
BAYD10 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	
BAYD20 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	
BAYD30 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	
BAYD40 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	
BAYD50 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYD5U SPOT										0.00	0	
Total For BAYD5U										0.00	0	
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD6U SPOT										0.00	0	
Total For BAYD6U										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	101.18549				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.07850				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	100.53315				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.26000	8.26000	8.26000	101.11902				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD302L On 18/04/2028 Spot Bond			100.00000	10.03810	100.00000	10.01588				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.32131				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.13698				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.19943				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.24964				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL05 On 04/09/2020 Spot Bond			6.00000	104.80387	6.00000	104.78679				0.00	0	
Total BGL05 SPOT										0.00	0	
Total For BGL05										0.00	0	
BGL06 On 04/09/2020 Spot Bond					0.00000	101.16520				0.00	0	
Total BGL06 SPOT										0.00	0	
Total For BGL06										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.30000	113.05168	7.30000	113.02966				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.87036				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL09 On 29/09/2020 Spot Bond			6.00000	104.39577	6.00000	104.37882				0.00	0	
Total BGL09 SPOT										0.00	0	
Total For BGL09										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	103.57156				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.20000	106.40278	7.20000	106.38233				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	104.16911				0.00	80,000,000	40,000,000
Total BGL12 SPOT										0.00	80,000,000	40,000,000
Total For BGL12										0.00	80,000,000	40,000,000
BGL13 On 20/08/2021 Spot Bond			6.30000	110.38410	6.30000	110.36529				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	104.56234				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	104.02269				0.00	20,000,000	10,000,000
Total BGL15 SPOT										0.00	20,000,000	10,000,000
Total For BGL15										0.00	20,000,000	10,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	101.10801				0.00	0	
Total BGL16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.55047				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.65360				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	99.07232				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.90891				0.00	0	2,030,000,00
Total BGT01 SPOT										0.00	0	2,030,000,00
Total For BGT01										0.00	0	2,030,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	100.69279				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.75038				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.02913				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.04000	112.18265	6.04000	112.16451				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.51624				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	98.27596				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.20055				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	98.66680				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.54232				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.01719				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	101.05704				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.16347				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	100.42549				0.00	0	
Total BPPF04 SPOT										0.00	0	
Total For BPPF04										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.32633				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	99.97233				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.54465				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 23/07/2020 Spot Bond					0.00000	99.88822				0.00	0	
Total BPPF16 SPOT										0.00	0	
Total For BPPF16										0.00	0	
BPPF1 On 19/11/2020 Spot Bond					0.00000	100.80419				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.94034				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.94725				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.73106				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BS2A1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A1U SPOT										0.00	0	
Total For BS2A1U										0.00	0	
BS2A2 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A2U SPOT										0.00	0	
Total For BS2A2U										0.00	0	
BS2B1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2B1U SPOT										0.00	0	
Total For BS2B1U										0.00	0	
BS2C1 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	100.46294				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.25291				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	
BX161 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	
BX162 On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX162U SPOT										0.00	0	

Contract 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 BX162U									0.00	0	
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BX163U SPOT									0.00	0	
Total For BX163U									0.00	0	
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BX164U SPOT									0.00	0	
Total For BX164U									0.00	0	
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BYA68U SPOT									0.00	0	
Total For BYA68U									0.00	0	
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BYB10U SPOT									0.00	0	
Total For BYB10U									0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	101.83832			0.00	0	
Total CBL24 SPOT									0.00	0	
Total For CBL24									0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.92000	106.95312	4.92000	106.93901			0.00	0	
Total CBL26 SPOT									0.00	0	
Total For CBL26									0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.18266			0.00	0	
Total CBL28 SPOT									0.00	0	
Total For CBL28									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.77027			0.00	0	200,000,00
Total CBL29 SPOT									0.00	0	200,000,00
Total For CBL29									0.00	0	200,000,00
CCT01 On 23/06/2023 Spot Bond			7.65500	113.46641	7.65500	113.44313			0.00	0	15,400,000,00
Total CCT01 SPOT									0.00	0	15,400,000,00
Total For CCT01									0.00	0	15,400,000,00
CCT02 On 12/06/2024 Spot Bond			9.23500	108.69274	9.23500	108.66593		4,432,800,000,000.00	480,000,000	3,740,000,00	
Total CCT02 SPOT								4,432,800,000,000.00	480,000,000	3,740,000,00	
Total For CCT02								4,432,800,000,000.00	480,000,000	3,740,000,00	
CCT03 On 15/03/2025 Spot Bond			9.10000	111.36771	9.10000	111.34078			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.03500	100.61326	10.03500	100.58621			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	107.09750	10.00000	107.06920				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	100.26423				0.00	0	
Total CGR21 SPOT										0.00	0	
Total For CGR21										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	102.38713				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	102.01887				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR32 On 21/07/2020 Spot Bond					0.00000	99.85646				0.00	0	
Total CGR32 SPOT										0.00	0	
Total For CGR32										0.00	0	
CGR33 On 22/09/2020 Spot Bond					0.00000	100.48097				0.00	0	
Total CGR33 SPOT										0.00	0	
Total For CGR33										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.49924				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	100.41923				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.80075				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR43 On 08/02/2022 Spot Bond					0.00000	101.61231				0.00	21,231,800	56,789,70
Total CGR43 SPOT										0.00	21,231,800	56,789,70
Total For CGR43										0.00	21,231,800	56,789,70
CGR44 On 05/04/2022 Spot Bond					0.00000	100.17362				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.69380				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.04860				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.11848				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	

Contract 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 CLA5U										0.00	0	
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA6U SPOT										0.00	0	
Total For CLA6U										0.00	0	
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLB1U SPOT										0.00	0	
Total For CLB1U										0.00	0	
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLC2U SPOT										0.00	0	
Total For CLC2U										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	100.34902				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	158.27698	3.14000	158.21121				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	156.53178				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	107.09800	10.00000	107.06900				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	107.09800	10.00000	107.06900				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	107.09800	10.00000	107.06900				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN31 On 20/03/2023 Spot Bond			8.41000	107.07717	8.41000	107.05319				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	100.43522				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	99.82730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.07000	114.44355	7.07000	114.42195				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			9.21000	115.64374	9.21000	115.61545				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	101.66006				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.51579				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN372 On 20/03/2024 Spot Bond					0.00000	107.39857				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN374 On 20/03/2021 Spot Bond			5.89500	105.75092	5.89500	105.73423				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN378 On 20/03/2024 Spot Bond			10.98000	102.04730	10.98000	102.01767				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond			11.00000	103.46311	11.00000	103.43301				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond					0.00000	99.58564				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN384 On 20/09/2024 Spot Bond			9.00000	114.18191	9.00000	114.15460				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN385 On 20/09/2024 Spot Bond					0.00000	100.48010				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN386 On 20/03/2021 Spot Bond					0.00000	100.36824				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond					0.00000	101.63139				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.37131				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.17308				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	101.16477				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN409 On 18/07/2020 Spot Bond					0.00000	101.41263				0.00	0	
Total CLN409 SPOT										0.00	0	
Total For CLN409										0.00	0	
CLN410 On 20/09/2020 Spot Bond					0.00000	100.23372				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN411 On 20/09/2020 Spot Bond					0.00000	100.48681				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN412 On 18/07/2020 Spot Bond					0.00000	99.89560				0.00	0	
Total CLN412 SPOT										0.00	0	
Total For CLN412										0.00	0	
CLN413 On 20/09/2020 Spot Bond					0.00000	100.55592				0.00	0	
Total CLN413 SPOT										0.00	0	
Total For CLN413										0.00	0	
CLN415 On 20/09/2020 Spot Bond					0.00000	100.45159				0.00	0	
Total CLN415 SPOT										0.00	0	

Contract 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 CLN415										0.00	0	
CLN415 On 18/07/2020 Spot Bond					0.00000	99.87221				0.00	0	
Total CLN416 SPOT										0.00	0	
Total For CLN416										0.00	0	
CLN416 On 23/09/2020 Spot Bond					0.00000	100.43120				0.00	0	
Total CLN418 SPOT										0.00	0	
Total For CLN418										0.00	0	
CLN418 On 20/12/2020 Spot Bond					0.00000	100.48133				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	100.97662				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN420 On 26/01/2021 Spot Bond					0.00000	102.14447				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN421 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	
CLN422 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	
CLN423 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	
CLN424 On 20/12/2020 Spot Bond					0.00000	100.88703				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	101.08300				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	100.60583				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	159.17000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN43 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	
CLN43 On 20/12/2020 Spot Bond					0.00000	102.04000				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN43 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	
CLN43 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	
CLN43 On 20/12/2020 Spot Bond					0.00000	100.42486				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN43 On 20/12/2020 Spot Bond					0.00000	100.39807				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN43 On 03/02/2021 Spot Bond					0.00000	101.68665				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN44 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	
CLN44 On 24/05/2021 Spot Bond			5.79500	106.17136	5.79500	106.15488				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45 On 31/01/2022 Spot Bond			3.73000	164.29538	3.73000	164.30627				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 On 31/01/2025 Spot Bond			7.14000	120.72517	7.14000	120.72216				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN454 On 31/01/2025 Spot Bond			7.38000	119.53139	7.38000	119.52766				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN456 On 20/12/2021 Spot Bond					0.00000	100.50048				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	101.10464				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.28467				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.53721				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.50000	108.87272	6.50000	108.85379				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.91745				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.27867				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.99141				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.20295				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	100.92838				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN476 On 20/09/2020 Spot Bond					0.00000	100.43078				0.00	0	
Total CLN476 SPOT										0.00	0	

Contract 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 CLN476										0.00	0	
CLN476 On 29/11/2021 Spot Bond			100.00000	40.18395	100.00000	40.09550				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.56488				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	101.91535				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.66222				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.99500	105.91618	5.99500	105.89908				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN486 On 20/06/2022 Spot Bond					0.00000	100.75504				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN487 On 23/06/2021 Spot Bond			9.50000	103.92631	9.50000	106.59510				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.30000	109.60984	6.30000	109.59116				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.98972				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.43036				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2020 Spot Bond					0.00000	100.74255				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.70000	115.62956	6.70000	115.60886				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.79214				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	101.02945				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 10/10/2020 Spot Bond					0.00000	100.05811				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.01632				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.01719				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.01719				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2020 Spot Bond					0.00000	99.85362				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.77071				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2020 Spot Bond					0.00000	100.01584				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	94.61564				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN516 On 15/09/2022 Spot Bond			9.96000	103.27485	9.96000	103.24758				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.04894	10.01000	102.02171				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.93130				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	100.38503	9.60000	100.71600				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.53670				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 17/09/2020 Spot Bond					0.00000	100.42339				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.80330				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	101.16226				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.17804	9.20000	103.15282				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2021 Spot Bond					0.00000	99.85229				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	102.08064				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.80673				0.00	0	
Total CLN527 SPOT										0.00	0	

Contract 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 CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	102.22780				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.68168				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	100.50462				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	100.53670				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.40118				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	99.90298				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.48500	9.48500	9.48500	103.27659				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	98.22896				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	101.41051				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	99.94449				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	112.59600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.73888				0.00	0	14,273,495.00

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 CLN542 SPOT										0.00	0	14,273,495.00
Total For CLN542										0.00	0	14,273,495.00
CLN542 On 17/01/2024 Spot Bond					0.00000	99.94572				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.95500	108.89787	8.95500	108.87166				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.00500	106.94204	9.00500	106.91644				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.09500	106.15966	9.09500	106.13400				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	289.78880				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	101.00926				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	101.18596				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.17581				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.87638				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN555 On 17/01/2024 Spot Bond					0.00000	99.93838				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
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	136.09700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	101.23527				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	101.00881	10.19000	101.58995				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			8.95500	106.13143	8.95500	106.73360				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.27471				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.90285				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	101.92335				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.69170				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.17422				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.28385				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	101.79970				0.00	0	
Total CLN570 SPOT										0.00	0	

Contract 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 CLN570										0.00	0	
CLN57 On 12/11/2025 Spot Bond			9.18500	104.40246	9.18500	104.97516				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	101.22732				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 13/05/2021 Spot Bond					0.00000	102.36700				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	101.17945				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	100.49204				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 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	
CLN57 On 20/06/2024 Spot Bond					0.00000	100.43681				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	99.90684				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	100.20773				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	101.20061				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.69795				0.00	0	27,500,000,00
Total CLN582 SPOT										0.00	0	27,500,000,00
Total For CLN582										0.00	0	27,500,000,00
CLN58 On 16/09/2025 Spot Bond					0.00000	100.53823				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	99.91591				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.68036				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	101.17731				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.58028				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.44888				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.43933				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.52874				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.52683				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			5.36000	124.43649	5.36000	102.43010				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.86279				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.24497				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN596 On 24/11/2024 Spot Bond					0.00000	100.86279				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.24898				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.19646				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.53223				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.43933				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.43933				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.65477				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	103.83396				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.20666				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	101.12444				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	99.99990				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	99.95184				0.00	0	
Total CLN607 SPOT										0.00	0	

Contract 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 CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.90494				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.90956	9.32000	101.88421				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	101.43278				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	99.99990				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.60167				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.87615				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.69787				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2020 Spot Bond					0.00000	100.20880				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	100.46958				0.00	0	20,000,00
Total CLN616 SPOT										0.00	0	20,000,00
Total For CLN616										0.00	0	20,000,00
CLN616 On 20/12/2024 Spot Bond					0.00000	100.39808				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.42197				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.68033				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.34306				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.33890				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	101.25475				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	100.48728				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.43156				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.57000	109.82414	6.57000	109.80464				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.16971				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	101.55167				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.76000	81.54090	12.76000	81.51320				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.94247				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63(On 19/08/2025 Spot Bond			9.65500	103.20654	9.65500	103.17981				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63' On 19/08/2025 Spot Bond					0.00000	101.16515				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63' On 21/05/2021 Spot Bond					0.00000	100.91103				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63' On 09/10/2034 Spot Bond					0.00000	100.04967				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63' On 09/05/2022 Spot Bond					0.00000	101.18330				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63' On 19/08/2025 Spot Bond					0.00000	101.25189				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63' On 21/11/2024 Spot Bond					0.00000	100.92487				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63' On 19/08/2025 Spot Bond					0.00000	101.16058				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63' On 19/02/2021 Spot Bond					0.00000	101.10726				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63' On 12/08/2022 Spot Bond					0.00000	101.09868				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	101.25189				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64' On 17/10/2023 Spot Bond					0.00000	99.95776				0.00	0	
Total CLN643 SPOT										0.00	0	

Contract 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 CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.92928				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.43155				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	101.40694				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.43226				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.16058				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.71532				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.16058				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.96244				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.16058				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 18/02/2021 Spot Bond					0.00000	100.91217				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	100.23853				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	100.56376				0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN655 SPOT										0.00	0	10,000,00
Total For CLN655										0.00	0	10,000,00
CLN655 On 20/06/2025 Spot Bond					0.00000	100.44577				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.02105				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.38027				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.38449				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN659 On 20/12/2023 Spot Bond					0.00000	100.39816				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	89.88900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	100.49128				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	86.07300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	102.44900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.89327				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.23369				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN667 On 19/08/2025 Spot Bond					0.00000	101.36138				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.58206				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	100.51556				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.85677				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.54328				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.57406				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			148.56615		0.00000	103.34960				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			148.56615		0.00000	103.35027				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 18/06/2021 Spot Bond					0.00000	100.95783				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.00820				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.94066				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	101.16413				0.00	0	
Total CLN678 SPOT										0.00	0	

Contract 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 CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.37128				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.55886				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.75409				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.51285				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.42412				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.41508				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.37359				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.38289				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.37428				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.35517				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/06/2023 Spot Bond					0.00000	100.30908				0.00	0	
Total CLN689 SPOT										0.00	0	
Total For CLN689										0.00	0	
CLN689 On 21/12/2026 Spot Bond					0.00000	100.26422				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.20330				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.22734				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.24890				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 31/01/2022 Spot Bond			9.51000	98.82600	9.51000	94.28064				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.13158				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	96.37184	9.57000	98.98898				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			9.57000	97.87972	9.57000	86.75015				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			100.00000	11.69246	100.00000	11.60164				0.00	0	6,000,000,00
Total CLN698 SPOT										0.00	0	6,000,000,00
Total For CLN698										0.00	0	6,000,000,00
CLN698 On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	40,000,000,00
Total CLN699 SPOT										0.00	0	40,000,000,00
Total For CLN699										0.00	0	40,000,000,00
CLN700 On 28/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN81 On 18/04/2028 Spot Bond			8.26000	101.14139	8.26000	101.11902				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.09306				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.90000	112.24856	7.90000	112.22481				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ07 On 23/03/2021 Spot Bond			6.21000	106.36167	6.21000	106.34400				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.05500	106.85138	10.05500	106.82274				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG01 On 09/06/2024 Spot Bond			6.48000	113.56608	6.48000	113.54630				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.13500	107.34746	7.13500	107.32690				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.51500	101.20084	10.51500	101.17250				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			10.60500	94.99359	10.60500	94.96677				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.50000	9.50000	9.50000	106.34455				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.42633				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.77782				0.00	0	
Total CS003 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.38018				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.49425				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.29320				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.56240				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/09/2020 Spot Bond					0.00000	100.53058				0.00	0	
Total DENG92 SPOT										0.00	0	
Total For DENG92										0.00	0	
DENG9 On 23/09/2020 Spot Bond					0.00000	100.33052				0.00	0	
Total DENG93 SPOT										0.00	0	
Total For DENG93										0.00	0	
DENG9 On 27/09/2020 Spot Bond					0.00000	100.24406				0.00	0	
Total DENG94 SPOT										0.00	0	
Total For DENG94										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.53059				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	101.33776				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.59352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG95U SPOT										0.00	0	
Total For DNG95U										0.00	0	
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG96U SPOT										0.00	0	
Total For DNG96U										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.84509				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.91170				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.23848				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
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			9.40500	9.40500	9.40500	105.20889				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	101.18918				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY05U SPOT										0.00	0	
Total For DSY05U										0.00	0	
DSY06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY06U SPOT										0.00	0	
Total For DSY06U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV2021 On 18/06/2021 Spot Bond			6.25000	103.12203	6.25000	103.10469				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			6.68000	111.65897	6.68000	111.63881				0.00	0	317,402,50
Total DV23 SPOT										0.00	0	317,402,50
Total For DV23										0.00	0	317,402,50
DV23/R On 27/02/2023 Spot Bond			100.00000	24.39890	100.00000	24.34460				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	24.39890	100.00000	24.34460				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			6.17000	115.11997	6.17000	115.10075				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	103.92240	9.69000	103.89538				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.92240	9.69000	103.89538				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.98000	94.16534	11.98000	94.13524			128,706,746,640,000.00		10,743,468,000	2,685,867,00
Total DV29 SPOT									128,706,746,640,000.00		10,743,468,000	2,685,867,00
Total For DV29									128,706,746,640,000.00		10,743,468,000	2,685,867,00
DV29/R On 18/02/2029 Spot Bond			10.10000	104.08760	10.10000	104.05943				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.08760	10.10000	104.05943				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	100.38768				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF20C On 31/08/2020 Spot Bond					0.00000	100.66877				0.00	0	
Total DVF20C SPOT										0.00	0	
Total For DVF20C										0.00	0	
DVF20D On 23/10/2020 Spot Bond					0.00000	99.93702				0.00	0	
Total DVF20D SPOT										0.00	0	
Total For DVF20D										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.75137				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF22 On 28/03/2022 Spot Bond					0.00000	99.78607				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	100.31200				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.15853				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.38252				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.51418				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.85377				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.48904				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF30U On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DVF30U SPOT										0.00	0	
Total For DVF30U										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.61016				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	100.66277				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.17295				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	101.23522				0.00	0	
Total DVFB27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.49752				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.29453				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	101.99935	100.00000	101.73303				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	106.52673	4.50000	106.51362				0.00	0	
Total E174 SPOT										0.00	0	
Total For E174										0.00	0	
E175 On 01/08/2021 Spot Bond			5.10000	114.56950	5.10000	114.55365				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.70500	109.58555	5.70500	109.56879				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.61000	114.02521	6.61000	114.00506				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.98000	95.10142	5.98000	95.10216				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			5.71000	83.31372	5.71000	83.31481				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	130.89214	2.25000	130.90604				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.28700	125.68390	5.25800	125.93590				0.00	0	15,700,000.00

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 EL28 SPOT										0.00	0	15,700,000,00
Total For EL28										0.00	0	15,700,000,00
EL29 On 19/11/2029 Spot Bond			5.30000	110.85389	5.30000	110.85675				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.30000	108.96779	5.30000	108.97042				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.64000	96.11673	5.64000	96.11824				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.68000	85.41061	5.68000	85.41179				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	130.89214	2.25000	130.90604				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	132.40443				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	130.29628				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	99.68082				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN007 On 17/06/2025 Spot Bond					0.00000	98.76843				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	99.58066				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
EMM01 On 28/07/2020 Spot Bond			6.06000	105.05325	6.06000	105.03585				0.00	0	
Total EMM01 SPOT										0.00	0	
Total For EMM01										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.91000	106.71188	5.91000	106.69499				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			9.67500	103.10838	9.67500	103.08191				0.00	0	18,200,000.00
Total EMM03 SPOT										0.00	0	18,200,000.00
Total For EMM03										0.00	0	18,200,000.00
EMM04 On 16/05/2028 Spot Bond			11.68000	11.68000	11.68000	93.82712				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.03000	12.03000	12.03000	98.15036				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			9.75500	9.75500	9.75500	101.68858				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.75500	9.75500	9.75500	102.32840				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.27500	12.27500	12.27500	78.41061				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.14500	11.14500	11.14500	99.03443				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.27500	12.27500	12.27500	93.82486				0.00	0	
Total EMM09P SPOT										0.00	0	

Contract 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 EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.38808				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	101.61331				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.62429				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	101.53901				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.72452				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.79402				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.47721				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF007 On 02/09/2020 Spot Bond					0.00000	100.66889				0.00	0	
Total EPF007 SPOT										0.00	0	
Total For EPF007										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	101.43624				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.09639				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.67650				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.54783				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.56250				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.47234				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.50628				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.19362				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	
Total For EPF10U										0.00	0	
EPF11U 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.10081				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4L On 12/03/2021 Spot Bond					0.00000	100.45856				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	100.46436				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	100.64259				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00L On 03/06/2024 Spot Bond					0.00000	100.65925				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00L On 16/04/2025 Spot Bond					0.00000	99.97120				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	
Total EQT02U SPOT										0.00	0	
Total For EQT02U										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	101.02714				0.00	0	
Total ERS3B6 SPOT										0.00	0	

Contract 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 ERS3B6									0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.98829			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.08923			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.99605			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA1: On 25/11/2020 Spot Bond			10.00000	107.09800	10.00000	107.06900			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	101.09125			0.00	0	
Total ERSA21 SPOT									0.00	0	
Total For ERSA21									0.00	0	
ERSA2: On 17/08/2020 Spot Bond					0.00000	100.98830			0.00	0	
Total ERSA24 SPOT									0.00	0	
Total For ERSA24									0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	101.03486			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.97591			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.95724			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.22000	108.44589	6.22000	113.41839		2,488,000,000,000.00	400,000,000	2,211,380,70	
Total ES23 SPOT								2,488,000,000,000.00	400,000,000	2,211,380,70	
Total For ES23								2,488,000,000,000.00	400,000,000	2,211,380,70	
ES23/R On 25/01/2023 Spot Bond			10.00000	99.73228	10.00000	104.69082		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			8.89500	97.60533	8.89500	97.58213		3,558,000,000,000.00	400,000,000	7,496,547,70	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ES26 SPOT									3,558,000,000,000.00	400,000,000	7,496,547,70
Total For ES26									3,558,000,000,000.00	400,000,000	7,496,547,70
ES26/R On 02/04/2026 Spot Bond			7.85000	102.21205	7.85000	102.19055			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	73.14649	12.19000	72.06343			6,157,720,000,000.00	514,000,000	2,487,707,90
Total ES33 SPOT									6,157,720,000,000.00	514,000,000	2,487,707,90
Total For ES33									6,157,720,000,000.00	514,000,000	2,487,707,90
ES33/R On 15/09/2033 Spot Bond			7.50000	102.47096	7.50000	102.45046			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.56000	71.80148	12.56000	71.77759			12,560,000,000,000.00	1,000,000,000	3,105,250,90
Total ES42 SPOT									12,560,000,000,000.00	1,000,000,000	3,105,250,90
Total For ES42									12,560,000,000,000.00	1,000,000,000	3,105,250,90
ES42/R On 25/04/2042 Spot Bond			8.50000	101.85934	8.50000	101.83618			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ESF01U SPOT									0.00	0	
Total For ESF01U									0.00	0	
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ESF02U SPOT									0.00	0	
Total For ESF02U									0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	99.96065			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.46074			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.79001			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.37724			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FFA1U On 20/11/2026 Spot Bond			100.00000	12.98546	100.00000	12.95400				0.00	0	
Total FFA1U SPOT										0.00	0	
Total For FFA1U										0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	20.97355	100.00000	20.92274				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	
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	

Contract 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 FIF17U										0.00	0	
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.12846				0.00	0	
Total FIFB12 SPOT										0.00	0	
Total For FIFB12										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.16298				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.96944				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.07003				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.11082				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.37592				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	101.06967				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FMLA1U SPOT										0.00	0	
Total For FMLA1U										0.00	0	
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPA1U SPOT										0.00	0	
Total For FPA1U										0.00	0	
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPB1U SPOT										0.00	0	
Total For FPB1U										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.39772				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			6.03000	6.03000	6.03000	104.50745				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.82896				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.76149				0.00	1,080,000,000	270,000,00
Total FRB18 SPOT										0.00	1,080,000,000	270,000,00
Total For FRB18										0.00	1,080,000,000	270,000,00
FRB19 On 14/04/2021 Spot Bond			6.97000	106.93234	6.97000	106.91232				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.59161				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	104.11759				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.88443				0.00	0	690,000,00
Total FRB22 SPOT										0.00	0	690,000,00
Total For FRB22										0.00	0	690,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	100.88061				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	101.27459				0.00	0	1,410,000,00
Total FRB24 SPOT										0.00	0	1,410,000,00
Total For FRB24										0.00	0	1,410,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	99.54304				0.00	360,000,000	1,040,000,00
Total FRB25 SPOT										0.00	360,000,000	1,040,000,00
Total For FRB25										0.00	360,000,000	1,040,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	96.51784				0.00	0	1,300,000,00
Total FRB26 SPOT										0.00	0	1,300,000,00
Total For FRB26										0.00	0	1,300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB27 On 03/06/2026 Spot Bond			9.45500	104.40892	9.45500	104.38257				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			3.18000	165.63619	3.18000	165.64964				0.00	0	110,000,00
Total FRBI22 SPOT										0.00	0	110,000,00
Total For FRBI22										0.00	0	110,000,00
FRBI23 On 07/12/2023 Spot Bond			3.69000	3.69000	3.69000	297.76516				0.00	0	70,000,00
Total FRBI23 SPOT										0.00	0	70,000,00
Total For FRBI23										0.00	0	70,000,00
FRBI25 On 31/01/2025 Spot Bond			4.69000	4.69000	4.69000	133.73982				0.00	0	895,100,00
Total FRBI25 SPOT										0.00	0	895,100,00
Total For FRBI25										0.00	0	895,100,00
FRBI28 On 31/03/2028 Spot Bond			5.40000	169.97707	5.40000	169.98085				0.00	0	20,000,00
Total FRBI28 SPOT										0.00	0	20,000,00
Total For FRBI28										0.00	0	20,000,00
FRBI29 On 31/03/2029 Spot Bond			5.35000	5.35000	5.35000	91.01112				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			6.05000	6.05000	6.05000	181.96851				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.92000	78.19041	5.92000	78.19107				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.96000	76.81328	5.96000	76.81391				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 30/11/2020 Spot Bond			4.04000	4.04000	4.04000	98.44989				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.18000	6.18000	6.18000	77.23038				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.27000	6.27000	6.27000	76.41706				0.00	0	
Total FRBZ03 SPOT										0.00	0	

Contract 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 FRBZ03										0.00	0	
FRC10: On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC12: On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC12U SPOT										0.00	0	
Total For FRC12U										0.00	0	
FRC16: On 31/01/2025 Spot Bond			5.54000	5.54000	5.54000	129.04787				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	81.37664				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	107.09800	10.00000	107.06900				0.00	0	
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC20: On 07/10/2020 Spot Bond					0.00000	100.67621				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			3.84000	164.02899	3.84000	164.03938				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			4.70000	161.96626	4.70000	161.97278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC233 On 20/12/2020 Spot Bond					0.00000	100.66317				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC234 On 19/10/2020 Spot Bond					0.00000	98.32208				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC237 On 19/10/2020 Spot Bond					0.00000	98.65769				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC240 On 19/10/2020 Spot Bond					0.00000	99.25524				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC240 On 19/10/2020 Spot Bond					0.00000	104.01563				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC243 On 19/10/2020 Spot Bond					0.00000	103.96918				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC245 On 19/10/2020 Spot Bond					0.00000	103.06308				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC246 On 19/10/2020 Spot Bond					0.00000	98.71457				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC250 On 19/10/2020 Spot Bond					0.00000	103.05146				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC250 On 13/02/2022 Spot Bond					0.00000	101.39822				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC251 On 14/03/2022 Spot Bond					0.00000	100.48828				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	101.87998				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 10/10/2020 Spot Bond					0.00000	100.05650				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC26 On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC262 SPOT										0.00	0	
Total For FRC262										0.00	0	
FRC26 On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC264 SPOT										0.00	0	
Total For FRC264										0.00	0	
FRC26 On 20/06/2021 Spot Bond					0.00000	101.84303				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	103.90649				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.40733				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	104.36167				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 02/05/2028 Spot Bond			9.80000	101.94252	9.80000	101.91602				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27 On 12/12/2020 Spot Bond					0.00000	100.50906				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27 On 12/12/2020 Spot Bond					0.00000	100.51080				0.00	0	
Total FRC276 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC276										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	100.62225				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.93227				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.41007				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	108.81315				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	102.19707				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.52272				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.43190				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	106.90393				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.36059				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.42309				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	101.63139				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	100.56233				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC292 SPOT										0.00	0	
Total For FRC292										0.00	0	
FRC292 On 18/04/2021 Spot Bond					0.00000	99.91870				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC293 On 18/04/2021 Spot Bond					0.00000	99.92032				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	101.13991				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.15652				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.31605				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC298 On 20/06/2024 Spot Bond					0.00000	100.46952				0.00	101,010,100	101,010,100
Total FRC299 SPOT										0.00	101,010,100	101,010,100
Total For FRC299										0.00	101,010,100	101,010,100
FRC299 On 25/04/2023 Spot Bond					0.00000	102.60627				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 30/11/2020 Spot Bond					0.00000	102.13152				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC301 On 11/11/2024 Spot Bond					0.00000	101.37993				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.92982				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 28/12/2020 Spot Bond					0.00000	100.21766				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30 On 06/11/2023 Spot Bond					0.00000	101.47343				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.74746				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 12/08/2020 Spot Bond					0.00000	101.01282				0.00	0	
Total FRC307 SPOT										0.00	0	
Total For FRC307										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	101.14287				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	100.35341				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.40284				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	100.42000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	99.30000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	100.43978				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	108.38000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	89.27336				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	100.52186				0.00	0	
Total FRC316 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	101.42579				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	94.88218				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	100.43966				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC32 On 24/10/2020 Spot Bond					0.00000	101.48644				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	100.44925				0.00	65,000,000	65,000,000
Total FRC323 SPOT										0.00	65,000,000	65,000,000
Total For FRC323										0.00	65,000,000	65,000,000
FRC32 On 20/06/2026 Spot Bond					0.00000	100.40687				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.18343				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	100.43983				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.21031				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.77459				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	101.20306				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 15/10/2022 Spot Bond					0.00000	99.98561				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 02/02/2021 Spot Bond					0.00000	101.31657				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33(On 02/02/2021 Spot Bond					0.00000	101.31657				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33(On 05/03/2021 Spot Bond					0.00000	100.55096				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	100.85495				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 13/09/2021 Spot Bond					0.00000	102.47055				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	101.73685				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 09/06/2021 Spot Bond					0.00000	100.58731				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	100.53794				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	100.49441				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.51578				0.00	200,000,000	200,000,000
Total FRC341 SPOT										0.00	200,000,000	200,000,000
Total For FRC341										0.00	200,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 17/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,000,000,00
Total FRC342 SPOT										0.00	0	2,000,000,00
Total For FRC342										0.00	0	2,000,000,00
FRC66 On 31/01/2022 Spot Bond			4.48000	4.48000	4.48000	162.49807				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	162.64174				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	162.68965				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD17U SPOT										0.00	0	
Total For FRD17U										0.00	0	
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD19U SPOT										0.00	0	
Total For FRD19U										0.00	0	
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD20U SPOT										0.00	0	
Total For FRD20U										0.00	0	
FRD23 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD23U SPOT										0.00	0	
Total For FRD23U										0.00	0	
FRD24 On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD24U SPOT										0.00	0	
Total For FRD24U										0.00	0	
FRD26 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD26U SPOT										0.00	0	
Total For FRD26U										0.00	0	
FRD27 On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD27U SPOT										0.00	0	
Total For FRD27U										0.00	0	
FRD28 On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD28U SPOT										0.00	0	

Contract 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 FRD28U										0.00	0	
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD29U SPOT										0.00	0	
Total For FRD29U										0.00	0	
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD30U SPOT										0.00	0	
Total For FRD30U										0.00	0	
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD33U SPOT										0.00	0	
Total For FRD33U										0.00	0	
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD36U SPOT										0.00	0	
Total For FRD36U										0.00	0	
FRD37I On 17/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD37U SPOT										0.00	0	
Total For FRD37U										0.00	0	
FRI33 On 28/02/2033 Spot Bond			6.38000	78.56866	6.38000	78.56852				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.61000	94.81661	5.61000	94.81811				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.23579				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.42682				0.00	0	
Total FRJ20 SPOT										0.00	0	
Total For FRJ20										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.76577				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.10798				0.00	1,188,000,000	347,000,000
Total FRJ22 SPOT										0.00	1,188,000,000	347,000,000
Total For FRJ22										0.00	1,188,000,000	347,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.03281				0.00	0	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 FRJ23 SPOT										0.00	0	100,000,00
Total For FRJ23										0.00	0	100,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.76350				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.53269				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.25227				0.00	0	1,000,000,00
Total FRJ26 SPOT										0.00	0	1,000,000,00
Total For FRJ26										0.00	0	1,000,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.38636				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.35153				0.00	0	100,000,00
Total FRJ29 SPOT										0.00	0	100,000,00
Total For FRJ29										0.00	0	100,000,00
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS01U SPOT										0.00	0	
Total For FRS01U										0.00	0	
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS02U SPOT										0.00	0	
Total For FRS02U										0.00	0	
FRS100 On 15/01/2024 Spot Bond			5.14800	5.14800	5.14800	110.46065				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.53000	5.53000	5.53000	95.81275				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.66396				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	101.32293				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS108 On 31/01/2038 Spot Bond			5.67000	94.07917	5.67000	94.08049				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.67000	189.07249	5.67000	189.07533				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.81000	92.38585	5.81000	92.38680				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.70000	5.70000	5.70000	188.50205				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			5.09000	131.50383	5.09000	131.50773				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	122.38529	3.70500	122.39346				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.81000	92.38585	5.81000	92.38680				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.82000	186.22802	5.82000	186.23004				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.87000	185.29148	5.87000	185.29330				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.62000	167.25916	4.62000	134.13493				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.90000	184.73236	5.90000	184.73401				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.81000	92.38585	5.81000	92.38680				0.00	0	
Total FRS124 SPOT										0.00	0	

Contract 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 FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.85000	164.93443	5.85000	164.93614				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.56000	83.93389	6.56000	83.93309				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.74000	166.15097	5.74000	166.15317				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.80000	165.48612	5.80000	165.48805				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.41000	175.53703	6.41000	175.53624				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.49000	84.68061	6.49000	84.67995				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.81000	5.81000	5.81000	92.38680				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.81000	90.71868	5.81000	92.38680				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.61000	167.60207	5.61000	167.60486				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.18000	179.61249	6.18000	179.61276				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.74000	166.15097	5.74000	166.15317				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.74000	166.15097	5.74000	166.15317				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			6.03000	162.96580	6.03000	162.96672				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.39000	129.85906	5.39000	129.86186				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			3.54000	164.75691	3.54000	164.76868				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			6.09000	162.31563	6.09000	162.31627				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			6.13000	161.88385	6.13000	161.88431				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.36000	130.02245	5.36000	130.02539				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.60500	167.65816	5.60500	167.66098				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			6.14000	6.14000	6.14000	161.77653				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 20/06/2022 Spot Bond					0.00000	14.66865				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS158 On 06/06/2023 Spot Bond					0.00000	16.60802				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS159 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS15U SPOT										0.00	0	
Total For FRS15U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS16(On 06/06/2024 Spot Bond					0.00000	18.57898				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	20.99314				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16 On 20/06/2022 Spot Bond					0.00000	13.79842				0.00	0	
Total FRS162 SPOT										0.00	0	
Total For FRS162										0.00	0	
FRS16 On 06/06/2023 Spot Bond					0.00000	15.39970				0.00	0	
Total FRS163 SPOT										0.00	0	
Total For FRS163										0.00	0	
FRS16 On 06/06/2024 Spot Bond					0.00000	17.07999				0.00	0	
Total FRS164 SPOT										0.00	0	
Total For FRS164										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	19.15852				0.00	0	
Total FRS165 SPOT										0.00	0	
Total For FRS165										0.00	0	
FRS16 On 01/08/2022 Spot Bond					0.00000	12.96169				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS16 On 01/08/2022 Spot Bond					0.00000	12.94843				0.00	0	
Total FRS168 SPOT										0.00	0	
Total For FRS168										0.00	0	
FRS16 On 01/08/2021 Spot Bond					0.00000	11.76597				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	15.91866				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	99.97125				0.00	0	
Total FRS171 SPOT										0.00	0	

Contract 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 FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	99.96825				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS17: On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	15.77547				0.00	0	
Total FRS175 SPOT										0.00	0	
Total For FRS175										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	15.77546				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS17: On 19/07/2024 Spot Bond					0.00000	17.67077				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	100.43581				0.00	1,700,000,000	425,000,000
Total FRS180 SPOT										0.00	1,700,000,000	425,000,000
Total For FRS180										0.00	1,700,000,000	425,000,000
FRS18: On 27/09/2025 Spot Bond					0.00000	100.27025				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 04/10/2021 Spot Bond					0.00000	115.21222				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	125.84358				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	135.19061				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	144.25881				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	124.61980				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS188 On 19/06/2026 Spot Bond					0.00000	21.68720				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	42.57265				0.00	0	
Total FRS195 SPOT										0.00	0	
Total For FRS195										0.00	0	
FRS195 On 05/08/2024 Spot Bond					0.00000	101.15891				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 03/08/2020 Spot Bond					0.00000	125.08173				0.00	0	
Total FRS198 SPOT										0.00	0	
Total For FRS198										0.00	0	
FRS198 On 05/08/2025 Spot Bond					0.00000	101.30218				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	101.18448				0.00	1,224,000,000	306,000,000
Total FRS200 SPOT										0.00	1,224,000,000	306,000,000
Total For FRS200										0.00	1,224,000,000	306,000,000
FRS200 On 06/08/2025 Spot Bond					0.00000	100.82578				0.00	1,836,000,000	459,000,000
Total FRS201 SPOT										0.00	1,836,000,000	459,000,000
Total For FRS201										0.00	1,836,000,000	459,000,000
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 11/09/2020 Spot Bond					0.00000	101.76041				0.00	0	
Total FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS204 On 15/03/2021 Spot Bond					0.00000	106.68416				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS206 On 14/10/2025 Spot Bond					0.00000	99.99991				0.00	1,912,000,000	478,000,000
Total FRS206 SPOT										0.00	1,912,000,000	478,000,000
Total For FRS206										0.00	1,912,000,000	478,000,000
FRS207 On 16/11/2020 Spot Bond					0.00000	112.45726				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS208 On 16/11/2020 Spot Bond					0.00000	120.16196				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.01455				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS211 On 20/12/2020 Spot Bond					0.00000	147.92898				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS212 On 04/09/2020 Spot Bond					0.00000	113.58385				0.00	0	
Total FRS212 SPOT										0.00	0	
Total For FRS212										0.00	0	
FRS213 On 03/09/2021 Spot Bond					0.00000	112.74100				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS214 On 04/03/2021 Spot Bond					0.00000	104.87761				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS215 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS215 SPOT										0.00	0	
Total For FRS215										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	98.11165				0.00	0	
Total FRS219 SPOT										0.00	0	

Contract 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 FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.32057				0.00	200,000,000	200,000,000
Total FRS220 SPOT										0.00	200,000,000	200,000,000
Total For FRS220										0.00	200,000,000	200,000,000
FRS22 On 26/06/2025 Spot Bond					0.00000	97.43240				0.00	0	0
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 06/07/2022 Spot Bond					0.00000	100.23209				0.00	0	0
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 On 14/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			699,900,000,000,000.00	6,999,000,000	6,999,000,000	6,999,000,000
Total FRS223 SPOT									19,900,000,000,000.00	6,999,000,000	6,999,000,000	6,999,000,000
Total For FRS223									19,900,000,000,000.00	6,999,000,000	6,999,000,000	6,999,000,000
FRS22 On 07/07/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.49000	3.49000	3.49000	299.60760				0.00	0	0
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.38000	300.60391	3.38000	300.62682				0.00	0	0
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.10000	4.10000	4.10000	294.03086				0.00	0	0
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			3.33000	165.26906	3.33000	165.28179				0.00	0	0
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	101.35783				0.00	0	0
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			3.03000	166.00443	3.03000	166.01858				0.00	0	0
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.27956				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 FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.51000	87.07469	5.51000	87.07630				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.19000	61.89313	5.19000	91.04486				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.51000	4.51000	4.51000	134.75850				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.79000	4.79000	4.79000	133.17773				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.29000	4.29000	4.29000	292.31957				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX20 On 01/10/2020 Spot Bond			4.94000	103.28465	4.94000	103.27082				0.00	0	
Total FRX20 SPOT										0.00	0	
Total For FRX20										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.51000	5.51000	5.51000	108.27416				0.00	0	10,000,0€
Total FRX23 SPOT										0.00	0	10,000,0€
Total For FRX23										0.00	0	10,000,0€
FRX24 On 10/12/2024 Spot Bond			7.05500	114.79601	7.05500	114.77427				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.20500	115.15683	7.20500	115.13444				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.74500	111.23071	7.74500	111.20762				0.00	0	520,000,0€
Total FRX26 SPOT										0.00	0	520,000,0€
Total For FRX26										0.00	0	520,000,0€
FRX27 On 07/03/2027 Spot Bond			7.95400	114.95167	7.95400	114.92731				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX28 On 26/07/2028 Spot Bond			8.26500	115.47965	8.26500	115.45396				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.57500	105.51634	9.57500	105.48922				0.00	0	50,000,00
Total FRX30 SPOT										0.00	0	50,000,00
Total For FRX30										0.00	0	50,000,00
FRX31 On 21/02/2031 Spot Bond			9.18000	105.90682	9.18000	105.88071				0.00	0	630,000,00
Total FRX31 SPOT										0.00	0	630,000,00
Total For FRX31										0.00	0	630,000,00
FRX32 On 31/03/2032 Spot Bond			10.17500	105.34501	10.17500	105.31645				0.00	0	100,000,00
Total FRX32 SPOT										0.00	0	100,000,00
Total For FRX32										0.00	0	100,000,00
FRX45 On 14/04/2045 Spot Bond			11.81200	71.59505	11.81200	71.57261				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS3A5U 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	
FS3B1U 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	
FS3C1U 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	
FS3D1U 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	
FS4A4U 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	
FS4A5U 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	
FS4B1U On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4B1U SPOT										0.00	0	

Contract 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 FS4B1U										0.00	0	
FS4C1 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	
FS4D1 On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4D1U SPOT										0.00	0	
Total For FS4D1U										0.00	0	
FS5A3 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	
FS5A4 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	
FS5A5 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	
FS5B1 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	
FS5C1 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	
FS5D1 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	
FS5E1 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	100.33113				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.38954				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.92159				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS6C11 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	
FS6D11 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	
FS6E11 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	100.84221				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.88414				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.90959				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.91707				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	101.77184				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.10689				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.67249				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH2A1U SPOT										0.00	0	
Total For GH2A1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH31U SPOT										0.00	0	
Total For GH31U										0.00	0	
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH41U SPOT										0.00	0	
Total For GH41U										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.75317				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.65371				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.77500				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.81826				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.11487				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRB19U										0.00	0	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB21U SPOT										0.00	0	
Total For GRB21U										0.00	0	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB22U SPOT										0.00	0	
Total For GRB22U										0.00	0	
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB23U SPOT										0.00	0	
Total For GRB23U										0.00	0	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB24U SPOT										0.00	0	
Total For GRB24U										0.00	0	
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB25U SPOT										0.00	0	
Total For GRB25U										0.00	0	
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB27U SPOT										0.00	0	
Total For GRB27U										0.00	0	
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB28U SPOT										0.00	0	
Total For GRB28U										0.00	0	
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB29U SPOT										0.00	0	
Total For GRB29U										0.00	0	
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB30U SPOT										0.00	0	
Total For GRB30U										0.00	0	
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB31U SPOT										0.00	0	
Total For GRB31U										0.00	0	
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB32U SPOT										0.00	0	
Total For GRB32U										0.00	0	
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRB33U SPOT										0.00	0	
Total For GRB33U										0.00	0	
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB34U SPOT										0.00	0	
Total For GRB34U										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.95000	98.86223	4.95000	98.86562				0.00	0	10,000,00
Total GRL35 SPOT										0.00	0	10,000,00
Total For GRL35										0.00	0	10,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	102.74393				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	101.63490				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.28966				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.12590				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.20000	113.93776	6.20000	113.91876				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.46466				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.17462				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			9.40500	103.87886	9.40500	103.85277				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.97229				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT23 On 16/10/2024 Spot Bond					0.00000	101.21173				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.52748				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.91906				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.46315				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.41278				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.48518				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.50361				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.12211				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.72325				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.57786				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	96.80442				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.21484				0.00	0	
Total GRT34 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.52325				0.00	0	1,500,000,00
Total GRT36 SPOT										0.00	0	1,500,000,00
Total For GRT36										0.00	0	1,500,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.22168				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.30292				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.58767				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.11484				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.95753				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.30821				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.31910				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.34254				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.32647				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX01U SPOT										0.00	0	
Total For GRX01U										0.00	0	
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRX02U SPOT										0.00	0	
Total For GRX02U										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.80967				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.22432				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.08220				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										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	100.72818				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	0.00000				0.00	1,416,000,000	354,000,000
Total HILB06 SPOT										0.00	1,416,000,000	354,000,000
Total For HILB06										0.00	1,416,000,000	354,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB07 On 11/07/2021 Spot Bond					0.00000	98.99386				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.01765				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.32813				0.00	0	10,000,00
Total HILB09 SPOT										0.00	0	10,000,00
Total For HILB09										0.00	0	10,000,00
HILB10 On 17/03/2022 Spot Bond					0.00000	100.55822				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.79702				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.62880				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.56756				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	107.09800	10.00000	107.06900				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	100.23569				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.22233				0.00	0	
Total HPF12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.21859				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			3.92500	104.69487	3.92500	104.68363				0.00	0	198,200,00
Total HWAY20 SPOT										0.00	0	198,200,00
Total For HWAY20										0.00	0	198,200,00
HWAY2 On 31/07/2020 Spot Bond			100.00000	100.47080	100.00000	100.20778				0.00	0	
Total HWAY20/R207 SPOT										0.00	0	
Total For HWAY20/R207										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.97000	295.19091	3.97000	295.20874				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.19000	4.19000	4.19000	296.30889				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.71000	70.00525	5.71000	87.30036				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.15000	84.89319	12.15000	84.86569				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	13.39016	100.00000	13.36037				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.22000	83.98357	12.22000	83.95621				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	13.38959	100.00000	13.35980				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	100.21309				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	101.52822				0.00	0	10,000,000,00

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 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	100.72967				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	107.09800	10.00000	107.06900				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.98000	137.80210	3.94000	138.04385		580,156,807,160,000.00	145,768,042,000	175,789,278,000		
Total I2025 SPOT								10,156,807,160,000.00	145,768,042,000	175,789,278,000		
Total For I2025								10,156,807,160,000.00	145,768,042,000	175,789,278,000		
I2029 On 31/03/2029 Spot Bond			4.48000	97.33921	4.48000	97.34376		97,945,170,624,000.00	21,862,761,300	145,299,969,300		
Total I2029 SPOT								17,945,170,624,000.00	21,862,761,300	145,299,969,300		
Total For I2029								17,945,170,624,000.00	21,862,761,300	145,299,969,300		
I2033 On 28/02/2033 Spot Bond			4.88000	91.97187	4.88000	91.97533		59,836,608,000,000.00	12,261,600,000	74,455,024,800		
Total I2033 SPOT								19,836,608,000,000.00	12,261,600,000	74,455,024,800		
Total For I2033								19,836,608,000,000.00	12,261,600,000	74,455,024,800		
I2038 On 31/01/2038 Spot Bond			4.95000	103.41795	4.91000	103.97296		690,308,675,000,000.00	341,476,500,000	261,283,250,600		
Total I2038 SPOT								10,308,675,000,000.00	341,476,500,000	261,283,250,600		
Total For I2038								10,308,675,000,000.00	341,476,500,000	261,283,250,600		
I2046 On 31/03/2046 Spot Bond			4.92000	91.89977	4.92000	91.90298		94,860,060,000,000.00	19,280,500,000	145,777,304,000		
Total I2046 SPOT								14,860,060,000,000.00	19,280,500,000	145,777,304,000		
Total For I2046								14,860,060,000,000.00	19,280,500,000	145,777,304,000		
I2050 On 31/12/2050 Spot Bond			4.97000	91.34908	4.96000	91.51816		201,396,151,760,000.00	241,729,608,000	308,016,382,300		
Total I2050 SPOT								11,396,151,760,000.00	241,729,608,000	308,016,382,300		
Total For I2050								11,396,151,760,000.00	241,729,608,000	308,016,382,300		
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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB122U SPOT										0.00	0	
Total For IB122U										0.00	0	
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB125U SPOT										0.00	0	
Total For IB125U										0.00	0	
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB126U SPOT										0.00	0	
Total For IB126U										0.00	0	
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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			6.01500	6.01500	6.01500	106.55772				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.66118				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	99.92905				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	101.56822				0.00	0	
Total IBL106 SPOT										0.00	0	
Total For IBL106										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.95000	295.37245	3.95000	295.39045				0.00	0	
Total IBL109 SPOT										0.00	0	

Contract 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 IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.84902				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.85149				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.13302				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.88527				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL118 On 24/07/2020 Spot Bond					0.00000	101.29832				0.00	0	
Total IBL118 SPOT										0.00	0	
Total For IBL118										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.97281				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	100.01313				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.12507				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.04013				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.01373				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.82346				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.08304				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL131 On 07/08/2020 Spot Bond					0.00000	101.06379				0.00	0	
Total IBL131 SPOT										0.00	0	
Total For IBL131										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.14155				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.36310				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	99.95959				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.87605				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.82562				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.50516				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.43541				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.97363				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	101.12315				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.88711				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL143 On 11/03/2021 Spot Bond					0.00000	100.46118				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.35947				0.00	2,944,000,000	736,000,000
Total IBL145 SPOT										0.00	2,944,000,000	736,000,000
Total For IBL145										0.00	2,944,000,000	736,000,000
IBL147 On 03/07/2025 Spot Bond					0.00000	100.17933				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL36 On 31/01/2022 Spot Bond			3.06000	3.06000	3.06000	165.94470				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	107.09800	10.00000	107.06900				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL50 On 02/08/2020 Spot Bond			5.83500	104.25002	5.83500	104.23341				0.00	0	
Total IBL50 SPOT										0.00	0	
Total For IBL50										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.66000	115.50040	6.66000	115.47961				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.67646				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			3.18000	165.63619	3.18000	165.64964				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL75 On 19/08/2020 Spot Bond					0.00000	101.05926				0.00	0	
Total IBL75 SPOT										0.00	0	
Total For IBL75										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	101.09891				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.50000	108.99917	6.50000	108.98022				0.00	0	
Total IBL78 SPOT										0.00	0	

Contract 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 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	101.64613				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			5.94000	105.12456	5.94000	105.10784				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	56.76810	100.00000	56.64315				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	100.87792				0.00	1,560,000,000	390,000,000
Total IBL89 SPOT										0.00	1,560,000,000	390,000,000
Total For IBL89										0.00	1,560,000,000	390,000,000
IBL95 On 12/09/2021 Spot Bond					0.00000	101.30530				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.64502				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	12.76734	100.00000	12.73893				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			5.90000	102.52925	5.90000	102.51294				0.00	0	3,870,000,000
Total IDCG03 SPOT										0.00	0	3,870,000,000
Total For IDCG03										0.00	0	3,870,000,000
IDCG06 On 24/11/2024 Spot Bond			8.60500	104.70438	8.60500	104.68040				0.00	0	882,995,400
Total IDCG06 SPOT										0.00	0	882,995,400
Total For IDCG06										0.00	0	882,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.27437				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total IDCG07 SPOT									0.00	0	
Total For IDCG07									0.00	0	
IDCG07 On 13/05/2030 Spot Bond			10.58000	106.08197	10.58000	106.17203			0.00	0	
Total IDCG08 SPOT									0.00	0	
Total For IDCG08									0.00	0	
IDCG08 On 05/12/2021 Spot Bond					0.00000	100.62771			0.00	0	
Total IDCG10 SPOT									0.00	0	
Total For IDCG10									0.00	0	
IDCG10 On 05/12/2026 Spot Bond			9.20500	108.73817	9.20500	108.71143			0.00	0	
Total IDCG11 SPOT									0.00	0	
Total For IDCG11									0.00	0	
IDCG11 On 26/04/2021 Spot Bond					0.00000	101.25739			0.00	0	500,000,00
Total IDCG12 SPOT									0.00	0	500,000,00
Total For IDCG12									0.00	0	500,000,00
IDCG12 On 26/04/2023 Spot Bond					0.00000	99.63445			0.00	860,000,000	430,000,00
Total IDCG13 SPOT									0.00	860,000,000	430,000,00
Total For IDCG13									0.00	860,000,000	430,000,00
IDCG13 On 12/11/2021 Spot Bond					0.00000	101.06432			0.00	0	
Total IDCG14 SPOT									0.00	0	
Total For IDCG14									0.00	0	
IDCG14 On 12/11/2023 Spot Bond					0.00000	99.63863			0.00	0	
Total IDCG15 SPOT									0.00	0	
Total For IDCG15									0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.78448			0.00	0	
Total IDCG16 SPOT									0.00	0	
Total For IDCG16									0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	101.20166			0.00	0	
Total IDCG17 SPOT									0.00	0	
Total For IDCG17									0.00	0	
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.47587			0.00	0	
Total IDCG18 SPOT									0.00	0	
Total For IDCG18									0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	98.56060			0.00	0	1,130,000,00
Total IDCG19 SPOT									0.00	0	1,130,000,00
Total For IDCG19									0.00	0	1,130,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.36885				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.38997				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.50254				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.37593				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.46174				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP1U SPOT										0.00	0	
Total For IDCP1U										0.00	0	
IDCP2U On 05/04/2025 Spot Bond			100.00000	7.70006	100.00000	7.68302				0.00	0	
Total IDCP2U SPOT										0.00	0	
Total For IDCP2U										0.00	0	
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP3U SPOT										0.00	0	
Total For IDCP3U										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.10500	103.06096	8.10500	103.03860				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.75500	104.36274	5.75500	104.34657				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	

Contract 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 IN327U										0.00	0	
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN329U SPOT										0.00	0	
Total For IN329U										0.00	0	
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN334U SPOT										0.00	0	
Total For IN334U										0.00	0	
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN342U SPOT										0.00	0	
Total For IN342U										0.00	0	
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN343U SPOT										0.00	0	
Total For IN343U										0.00	0	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN345U SPOT										0.00	0	
Total For IN345U										0.00	0	
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN347U SPOT										0.00	0	
Total For IN347U										0.00	0	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN355U SPOT										0.00	0	
Total For IN355U										0.00	0	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN367U SPOT										0.00	0	
Total For IN367U										0.00	0	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN385U SPOT										0.00	0	
Total For IN385U										0.00	0	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN395U SPOT										0.00	0	
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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	107.09800	10.00000	107.06900				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.72748				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.38881				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.61620				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	91.13821				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.91283				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	100.33484				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	102.37339				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			7.20000	108.50244	7.20000	108.48136				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.68221				0.00	0	
Total INLV05 SPOT										0.00	0	

Contract 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 INLV05										0.00	0	
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	107.09800	10.00000	107.06900				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	100.64394				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.50033				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.44828				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.34421				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.35017				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.35613				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.80807				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.47249				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	101.24477				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	99.98548				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.14830				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.16554				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	100.29860				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.44234				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.21070				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.51493				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	101.25336	2.75000	101.24577				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV019 On 31/03/2028 Spot Bond			7.70000	145.94013	7.70000	145.93449				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	102.01577				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			7.20000	108.20920	7.20000	108.18817				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.18146				0.00	0	50,000,00
Total IV035 SPOT										0.00	0	50,000,00
Total For IV035										0.00	0	50,000,00
IV036 On 22/07/2021 Spot Bond					0.00000	102.17575				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.47933				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	160.59884				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.78746				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.02000	107.94226	8.02000	107.91919				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	104.57921				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.03500	8.03500	8.03500	107.42804				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.82881				0.00	0	1,000,000,00
Total IV044 SPOT										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV044										0.00	0	1,000,000,00
IV045 On 31/01/2022 Spot Bond			3.98000	163.69077	3.98000	163.70053				0.00	0	120,000,00
Total IV045 SPOT										0.00	0	120,000,00
Total For IV045										0.00	0	120,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	101.19812				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	98.94900				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV100U SPOT										0.00	0	
Total For IV100U										0.00	0	
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV115U SPOT										0.00	0	
Total For IV115U										0.00	0	
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV125U SPOT										0.00	0	
Total For IV125U										0.00	0	
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV142U SPOT										0.00	0	
Total For IV142U										0.00	0	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV164U SPOT										0.00	0	
Total For IV164U										0.00	0	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV166U SPOT										0.00	0	
Total For IV166U										0.00	0	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV168U SPOT										0.00	0	
Total For IV168U										0.00	0	
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV170U SPOT										0.00	0	
Total For IV170U										0.00	0	
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV171U SPOT										0.00	0	
Total For IV171U										0.00	0	
IV19A On 31/03/2028 Spot Bond			6.40000	159.00373	6.40000	159.00304				0.00	0	30,500,00
Total IV19A SPOT										0.00	0	30,500,00
Total For IV19A										0.00	0	30,500,00
IVC005 On 25/11/2020 Spot Bond			10.00000	107.09800	10.00000	107.06900				0.00	0	
Total IVC005/JIBAR SPOT										0.00	0	
Total For IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.23005				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.20000	98.03006	11.20000	102.66175				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC063 On 07/08/2020 Spot Bond					0.00000	101.33278				0.00	0	
Total IVC063 SPOT										0.00	0	
Total For IVC063										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.51500	106.75725	6.51500	106.73855				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.26611				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.27219				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.26814				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.89710				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.16500	104.42239	6.16500	104.40515				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC114 On 14/09/2021 Spot Bond					0.00000	100.50784				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2020 Spot Bond					0.00000	101.25193				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 25/07/2020 Spot Bond					0.00000	100.34301				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2020 Spot Bond					0.00000	101.35170				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.74512				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.82384				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	98.17356				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.66485				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.54491				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.62808				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.33847				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.25311				0.00	0	
Total IVC148 SPOT										0.00	0	

Contract 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 IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.18143				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.62499				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	101.13980				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	99.88863				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.27077				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.45568				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2020 Spot Bond					0.00000	100.31609				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.30202				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	102.95733				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	100.94712				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	100.99305				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.63839				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.23162				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.08322				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total For IVF86U										0.00	0	
IVZ003 On 06/08/2020 Spot Bond			4.40000	4.40000	4.40000	99.66360				0.00	0	
Total IVZ003 SPOT										0.00	0	
Total For IVZ003										0.00	0	
IVZ004 On 16/07/2020 Spot Bond			4.40000	4.40000	4.40000	99.91569				0.00	0	
Total IVZ004 SPOT										0.00	0	
Total For IVZ004										0.00	0	
IVZ005 On 30/07/2020 Spot Bond			4.40000	4.40000	4.40000	99.74749				0.00	0	
Total IVZ005 SPOT										0.00	0	
Total For IVZ005										0.00	0	
IVZ006 On 13/08/2020 Spot Bond			4.45000	4.45000	4.45000	99.57510				0.00	0	
Total IVZ006 SPOT										0.00	0	
Total For IVZ006										0.00	0	
IVZ007 On 20/08/2020 Spot Bond			4.45000	4.45000	4.45000	99.49055				0.00	0	
Total IVZ007 SPOT										0.00	0	
Total For IVZ007										0.00	0	
IVZ008 On 27/08/2020 Spot Bond			4.45000	4.45000	4.45000	99.40615				0.00	0	
Total IVZ008 SPOT										0.00	0	
Total For IVZ008										0.00	0	
IVZ009 On 03/09/2020 Spot Bond			4.45000	4.45000	4.45000	99.32189				0.00	0	
Total IVZ009 SPOT										0.00	0	
Total For IVZ009										0.00	0	
IVZ010 On 17/09/2020 Spot Bond			4.50000	4.50000	4.50000	99.14437				0.00	0	
Total IVZ010 SPOT										0.00	0	

Contract 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 IVZ010										0.00	0	
IVZ011 On 15/10/2020 Spot Bond			4.50000	4.50000	4.50000	98.80620				0.00	0	
Total IVZ011 SPOT										0.00	0	
Total For IVZ011										0.00	0	
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JAS03U SPOT										0.00	0	
Total For JAS03U										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.44287				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.26409				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			9.50000	103.06574	9.50000	103.03961				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP010 On 15/09/2020 Spot Bond					0.00000	100.52368				0.00	0	
Total KAP010 SPOT										0.00	0	
Total For KAP010										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.72724				0.00	1,360,000,000	340,000,000
Total KAP012 SPOT										0.00	1,360,000,000	340,000,000
Total For KAP012										0.00	1,360,000,000	340,000,000
KAP013 On 24/05/2022 Spot Bond					0.00000	97.84556				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	99.91422				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.90631				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.80563				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.48385				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KSB009 On 05/08/2020 Spot Bond					0.00000	101.79720				0.00	0	
Total KSB009 SPOT										0.00	0	
Total For KSB009										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.19500	125.26695	9.19500	125.23635			4,588,665,444,000.00	499,039,200	124,759,800	
Total KW01 SPOT									4,588,665,444,000.00	499,039,200	124,759,800	
Total For KW01									4,588,665,444,000.00	499,039,200	124,759,800	
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	93.22299			0.00	0	900,000,000	
Total LBK15 SPOT									0.00	0	900,000,000	
Total For LBK15									0.00	0	900,000,000	
LBK18 On 22/03/2022 Spot Bond					0.00000	91.23769			0.00	0		
Total LBK18 SPOT									0.00	0		
Total For LBK18									0.00	0		
LBK20 On 08/06/2022 Spot Bond			6.98000	106.65223	6.98000	106.63225			0.00	0		
Total LBK20 SPOT									0.00	0		
Total For LBK20									0.00	0		
LBK22 On 04/09/2020 Spot Bond					0.00000	100.14281			0.00	0		
Total LBK22 SPOT									0.00	0		
Total For LBK22									0.00	0		
LBK23 On 05/09/2022 Spot Bond					0.00000	92.81915			0.00	0		
Total LBK23 SPOT									0.00	0		
Total For LBK23									0.00	0		
LBK24 On 10/10/2024 Spot Bond			10.50000	101.96242	10.50000	101.93392			0.00	0	808,716,700	
Total LBK24 SPOT									0.00	0	808,716,700	
Total For LBK24									0.00	0	808,716,700	
LBK26 On 23/03/2021 Spot Bond					0.00000	94.81760			0.00	0		
Total LBK26 SPOT									0.00	0		
Total For LBK26									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK27 On 23/03/2023 Spot Bond					0.00000	98.33786				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.64500	91.56092	12.64500	91.53042				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.00000	100.28762	10.00000	100.26089				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	92.04616				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	90.75731				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.24555				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.08434				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	93.54530				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.18427				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	81.55155				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	

Contract 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 LBK40U										0.00	0	
LGL04 On 14/08/2020 Spot Bond			5.65000	104.09908	5.65000	104.08305				0.00	0	32,900,00
Total LGL04 SPOT										0.00	0	32,900,00
Total For LGL04										0.00	0	32,900,00
LGL05 On 12/12/2021 Spot Bond					0.00000	102.15635				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.55000	110.25542	6.55000	110.23601				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	101.86910				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.30294				0.00	0	1,000,000,00
Total LGL08 SPOT										0.00	0	1,000,000,00
Total For LGL08										0.00	0	1,000,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	100.78588				0.00	0	10,000,00
Total LGL09 SPOT										0.00	0	10,000,00
Total For LGL09										0.00	0	10,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	98.73783				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	101.83656				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	101.58345				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.81920				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	100.78310				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.78607				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.11441				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.14164				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.93203				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.96196				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.98440				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ18 On 15/07/2020 Spot Bond					0.00000	99.98834				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.75410				0.00	0	
Total MBF057 SPOT										0.00	0	
Total For MBF057										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.77573				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.79823				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.57480				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2020 Spot Bond					0.00000	100.21396				0.00	0	
Total MBF064 SPOT										0.00	0	
Total For MBF064										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	99.74506				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	101.18479				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.90307				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.76093				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.01292				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	101.23580				0.00	0	
Total MBP042 SPOT										0.00	0	

Contract 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 MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.24841				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.21565				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.21972				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.32137				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.72310				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.21567				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.21974				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.72967				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.45680				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MIL03 On 28/08/2023 Spot Bond					0.00000	121.70767				0.00	0	
Total MIL03 SPOT										0.00	0	
Total For MIL03										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			6.57000	105.53130	6.57000	105.51277				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			10.66500	10.66500	10.66500	107.17169				0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MMIG04 SPOT										0.00	0	10,000,00
Total For MMIG04										0.00	0	10,000,00
MMIG0 On 12/08/2022 Spot Bond			6.60000	112.72648	6.60000	112.70636				0.00	0	1,080,000,00
Total MMIG05 SPOT										0.00	0	1,080,000,00
Total For MMIG05										0.00	0	1,080,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	99.75796				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	97.24819				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	98.09734				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.73500	103.55206	8.73500	103.52788				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MQB00 On 28/08/2023 Spot Bond					0.00000	121.84863				0.00	0	
Total MQB003 SPOT										0.00	0	
Total For MQB003										0.00	0	
MTN06 On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN06 SPOT										0.00	0	
Total For MTN06										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	98.99112				0.00	0	20,000,00
Total MTN07 SPOT										0.00	0	20,000,00
Total For MTN07										0.00	0	20,000,00
MTN08 On 11/10/2020 Spot Bond					0.00000	100.17295				0.00	0	
Total MTN08 SPOT										0.00	0	
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	99.18314				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	98.55441				0.00	20,000,000	10,000,00
Total MTN10 SPOT										0.00	20,000,000	10,000,00
Total For MTN10										0.00	20,000,000	10,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN11 On 04/06/2021 Spot Bond					0.00000	100.39656				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.23324				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.72681				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	101.11342				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.14827				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.74126				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.88049				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.04914				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.57233				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.34755				0.00	40,000,000	20,000,000
Total MTN20 SPOT										0.00	40,000,000	20,000,000
Total For MTN20										0.00	40,000,000	20,000,000
MTN21 On 29/06/2023 Spot Bond					0.00000	100.27625				0.00	0	30,000,000
Total MTN21 SPOT										0.00	0	30,000,000
Total For MTN21										0.00	0	30,000,000
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.50380				0.00	0	
Total MTNC21 SPOT										0.00	0	

Contract 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 MTNC21										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	101.21115				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA1U SPOT										0.00	0	
Total For MWA1U										0.00	0	
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA2U SPOT										0.00	0	
Total For MWA2U										0.00	0	
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA3U SPOT										0.00	0	
Total For MWA3U										0.00	0	
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA4U SPOT										0.00	0	
Total For MWA4U										0.00	0	
MWAR On 22/02/2021 Spot Bond					0.00000	100.91212				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR On 22/11/2021 Spot Bond					0.00000	100.89774				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	100.89774				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	100.37345				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.40417				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.37420				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.47529				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.20253				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.32837				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.41595				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.49027				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.55850				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.15000	105.80936	6.15000	105.79194				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.60000	113.96313	6.60000	113.94280				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.63500	108.69416	9.63500	108.66605				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.71758				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG02 On 30/04/2024 Spot Bond					0.00000	101.41399				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.26604				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.23160				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.25894				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			5.71500	102.28198	5.71500	102.26630				0.00	0	26,200,00
Total NBK11A SPOT										0.00	0	26,200,00
Total For NBK11A										0.00	0	26,200,00
NBK12 On 19/03/2021 Spot Bond			5.90000	105.27653	5.90000	105.25989				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	102.98294	9.38000	102.95729				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.48000	113.59161	6.48000	113.57192				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.21500	104.21374	5.21500	104.19909				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.46500	108.68632	5.46500	108.67022				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.09500	113.01278	7.09500	112.99114				0.00	0	40,040,000,00
Total NBK16A SPOT										0.00	0	40,040,000,00
Total For NBK16A										0.00	0	40,040,000,00
NBK17 On 22/04/2026 Spot Bond			8.21500	110.10678	8.21500	110.08257				0.00	0	1,250,000,00
Total NBK17A SPOT										0.00	0	1,250,000,00

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 NBK17A										0.00	0	1,250,000,00
NBK19 On 01/06/2022 Spot Bond			5.99500	107.53574	5.99500	107.51839				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			8.21500	111.07284	8.21500	111.04840				0.00	0	30,000,00
Total NBK20A SPOT										0.00	0	30,000,00
Total For NBK20A										0.00	0	30,000,00
NBK20 On 25/06/2021 Spot Bond					0.00000	100.57824				0.00	0	80,000,00
Total NBK20B SPOT										0.00	0	80,000,00
Total For NBK20B										0.00	0	80,000,00
NBK21 On 21/07/2027 Spot Bond			9.16500	112.59680	9.16500	112.56909				0.00	0	90,000,00
Total NBK21A SPOT										0.00	0	90,000,00
Total For NBK21A										0.00	0	90,000,00
NBK22 On 19/11/2022 Spot Bond			5.98000	110.37092	5.98000	110.35325				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.92500	108.98449	8.92500	108.95863				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.90500	112.44354	8.90500	112.41692				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	101.12200				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			6.25000	6.25000	6.25000	114.73088				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.78829				0.00	0	1,100,000,00
Total NBK25B SPOT										0.00	0	1,100,000,00
Total For NBK25B										0.00	0	1,100,000,00
NBK26 On 10/05/2023 Spot Bond			100.00000	21.42102	100.00000	21.37387				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	104.79730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.46500	114.11544	8.46500	114.08975				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			6.50000	114.07249	6.50000	114.05245				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28 On 19/11/2020 Spot Bond					0.00000	101.21267				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29 On 31/07/2026 Spot Bond			9.25500	110.44504	9.25500	110.41760				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.33000	114.21732	6.33000	114.19777				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30 On 18/02/2021 Spot Bond					0.00000	101.26549				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31 On 09/11/2023 Spot Bond			6.25000	111.03483	6.25000	111.01626				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.42538				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond					0.00000	101.56612				0.00	1,800,000,000	450,000,000
Total NBK34B SPOT										0.00	1,800,000,000	450,000,000
Total For NBK34B										0.00	1,800,000,000	450,000,000
NBK35 On 10/05/2023 Spot Bond					0.00000	103.15780				0.00	0	100,000,000
Total NBK35B SPOT										0.00	0	100,000,000
Total For NBK35B										0.00	0	100,000,000
NBK36 On 10/05/2026 Spot Bond					0.00000	102.92233				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK38I On 02/08/2021 Spot Bond					0.00000	101.77780				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.43000	10.43000	10.43000	65.33907				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.93585				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.57981				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.61180				0.00	0	100,000,00
Total NBK43B SPOT										0.00	0	100,000,00
Total For NBK43B										0.00	0	100,000,00
NBK44I On 15/02/2021 Spot Bond					0.00000	101.14161				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	102.00486				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.16084				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	101.40173				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.13288				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.48463				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	99.94677				0.00	0	
Total NBK50B SPOT										0.00	0	

Contract 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 NBK50B										0.00	0	
NBK51 On 21/02/2022 Spot Bond					0.00000	100.87629				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52 On 21/02/2024 Spot Bond					0.00000	99.74189				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53 On 21/02/2026 Spot Bond					0.00000	100.55534				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54 On 21/02/2029 Spot Bond					0.00000	100.92046				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.99114				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	101.17319				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.35859				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	100.45447				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.33364				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	99.99682				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	99.65811				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.36837				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			9.60000	106.58394	9.60000	106.55679				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.36539				0.00	0	600,000,00
Total NCLN84 SPOT										0.00	0	600,000,00
Total For NCLN84										0.00	0	600,000,00
NCLN8 On 20/03/2024 Spot Bond			9.63500	105.90507	9.63500	105.87799				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.36837				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.37303				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.37899				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.36087				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	

Contract 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 NED02U										0.00	0	
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED03U SPOT										0.00	0	
Total For NED03U										0.00	0	
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED04U SPOT										0.00	0	
Total For NED04U										0.00	0	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED05U SPOT										0.00	0	
Total For NED05U										0.00	0	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED06U SPOT										0.00	0	
Total For NED06U										0.00	0	
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED07U SPOT										0.00	0	
Total For NED07U										0.00	0	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED08U SPOT										0.00	0	
Total For NED08U										0.00	0	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED09U SPOT										0.00	0	
Total For NED09U										0.00	0	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED10U SPOT										0.00	0	
Total For NED10U										0.00	0	
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED11U SPOT										0.00	0	
Total For NED11U										0.00	0	
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED12U SPOT										0.00	0	
Total For NED12U										0.00	0	
NED13 On 02/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED13U SPOT										0.00	0	
Total For NED13U										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	104.37198				0.00	0	340,000,00

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 NEDT1A SPOT										0.00	0	340,000,00
Total For NEDT1A										0.00	0	340,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.23571				0.00	0	9,650,000,00
Total NEDT1B SPOT										0.00	0	9,650,000,00
Total For NEDT1B										0.00	0	9,650,000,00
NET53 On 17/04/2021 Spot Bond					0.00000	99.95793				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.42866				0.00	160,000,000	80,000,00
Total NGL01 SPOT										0.00	160,000,000	80,000,00
Total For NGL01										0.00	160,000,000	80,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	100.27262				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.56736				0.00	0	550,000,00
Total NGL02 SPOT										0.00	0	550,000,00
Total For NGL02										0.00	0	550,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.06950				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	100.55252				0.00	0	30,000,00
Total NGL04 SPOT										0.00	0	30,000,00
Total For NGL04										0.00	0	30,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	99.06753				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.84131				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.03268				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	100.28565				0.00	1,308,000,000	327,000,00
Total NGL08 SPOT										0.00	1,308,000,000	327,000,00
Total For NGL08										0.00	1,308,000,000	327,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGLT1 On 01/07/2022 Spot Bond					0.00000	106.02942				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	99.77481				0.00	0	400,000,00
Total NGLT1B SPOT										0.00	0	400,000,00
Total For NGLT1B										0.00	0	400,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	98.17840				0.00	0	170,000,00
Total NGT103 SPOT										0.00	0	170,000,00
Total For NGT103										0.00	0	170,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	96.79704				0.00	0	3,400,000,00
Total NGT104 SPOT										0.00	0	3,400,000,00
Total For NGT104										0.00	0	3,400,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	97.39989				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	107.09800	10.00000	107.06900				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	102.29798	13.50000	102.26168				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	99.41687				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	99.95956				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.78931				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.09413				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.62583				0.00	0	
Total NHM012 SPOT										0.00	0	

Contract 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 NHM012										0.00	0	
NHM01 On 09/09/2020 Spot Bond					0.00000	100.60787				0.00	0	
Total NHM013 SPOT										0.00	0	
Total For NHM013										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.08901				0.00	0	1,330,000,00
Total NHM014 SPOT										0.00	0	1,330,000,00
Total For NHM014										0.00	0	1,330,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.59034				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.59471				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	101.23892				0.00	0	20,000,00
Total NHM017 SPOT										0.00	0	20,000,00
Total For NHM017										0.00	0	20,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	101.17163				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.20506				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.87000	5.87000	5.87000	185.29330				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			5.11000	5.11000	5.11000	173.32599				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.69500	4.69500	4.69500	133.71165				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.32000	5.32000	5.32000	91.22158				0.00	0	160,000,00
Total NI29 SPOT										0.00	0	160,000,00
Total For NI29										0.00	0	160,000,00
NI33 On 28/02/2033 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 NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.81000	5.81000	5.81000	92.38680				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.80000	4.80000	4.80000	133.12167				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			5.19000	5.19000	5.19000	130.95646				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			5.25000	5.25000	5.25000	171.70172				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			5.96000	163.72815	5.96000	163.72936				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.77500	92.80561	5.77500	92.80666				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NMP20 On 24/07/2020 Spot Bond			5.04500	104.54495	5.04500	104.53052				0.00	0	
Total NMP20N SPOT										0.00	0	
Total For NMP20N										0.00	0	
NN010 On 01/10/2020 Spot Bond					0.00000	100.17938				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	100.29886				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	99.89463				0.00	0	
Total NN013 SPOT										0.00	0	
Total For NN013										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN014 On 10/09/2024 Spot Bond					0.00000	101.59390				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN015 On 20/09/2020 Spot Bond					0.00000	100.36240				0.00	0	
Total NN015 SPOT										0.00	0	
Total For NN015										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.15560				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.30227				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	124.57890				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.21060				0.00	1,384,000,000	346,000,000
Total NN022 SPOT										0.00	1,384,000,000	346,000,000
Total For NN022										0.00	1,384,000,000	346,000,000
NN023 On 07/11/2025 Spot Bond					0.00000	101.33770				0.00	1,404,000,000	351,000,000
Total NN023 SPOT										0.00	1,404,000,000	351,000,000
Total For NN023										0.00	1,404,000,000	351,000,000
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN028U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN028U SPOT										0.00	0	
Total For NN028U										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.84398				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.02240				0.00	2,296,000,000	574,000,000
Total NN034 SPOT										0.00	2,296,000,000	574,000,000
Total For NN034										0.00	2,296,000,000	574,000,000
NN036 On 28/02/2023 Spot Bond					0.00000	100.66920				0.00	0	
Total NN036 SPOT										0.00	0	

Contract 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 NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	103.11880				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.58221				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.91210				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.41598				0.00	1,644,000,000	411,000,00
Total NN040 SPOT										0.00	1,644,000,000	411,000,00
Total For NN040										0.00	1,644,000,000	411,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	82.62730				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.32690				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	82.50711				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	111.56310				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.52542				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	106.52260				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.55152				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN09U SPOT										0.00	0	
Total For NN09U										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	111.20000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	96.82807				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	95.85000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	96.46000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			620,000,000,000,000.00	6,200,000,000	6,200,000,000	6,200,000,000
Total NNF015 SPOT									20,000,000,000,000.00	6,200,000,000	6,200,000,000	6,200,000,000
Total For NNF015									20,000,000,000,000.00	6,200,000,000	6,200,000,000	6,200,000,000
NNF01 On 07/07/2025 Spot Bond					0.00000	97.01000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	85.34231				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	85.34231				0.00	0	4,000,000,000
Total NNF03 SPOT										0.00	0	4,000,000,000
Total For NNF03										0.00	0	4,000,000,000
NNF04 On 05/08/2024 Spot Bond					0.00000	117.39740				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	106.00150				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF07 On 20/09/2020 Spot Bond					0.00000	120.58660				0.00	0	
Total NNF07 SPOT										0.00	0	
Total For NNF07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF08 On 22/09/2020 Spot Bond					0.00000	120.43620				0.00	0	
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.64961				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	113.15452				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.88912				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.89063				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.84003				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.69274				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.50787				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.94832				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.91220				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.75738				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.61180				0.00	0	
Total NQ1C17 SPOT										0.00	0	

Contract 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 NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.77891			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.65000	114.23806	6.65000	114.21775			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02: On 31/05/2023 Spot Bond			4.08000	188.06823	4.08000	188.07904			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.80500	115.23169	9.80500	115.20156			0.00	0	4,184,50
Total NRA028 SPOT									0.00	0	4,184,50
Total For NRA028									0.00	0	4,184,50
NRA02: On 30/11/2028 Spot Bond			100.00000	13.63274	100.00000	13.60257			0.00	0	
Total NRA028/R186 SPOT									0.00	0	
Total For NRA028/R186									0.00	0	
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NSN97U SPOT									0.00	0	
Total For NSN97U									0.00	0	
NTC19 On 27/07/2020 Spot Bond					0.00000	101.42118			0.00	0	
Total NTC19 SPOT									0.00	0	
Total For NTC19									0.00	0	
NTC20 On 27/07/2020 Spot Bond					0.00000	101.35072			0.00	0	
Total NTC20 SPOT									0.00	0	
Total For NTC20									0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.00962			0.00	0	
Total NTC21 SPOT									0.00	0	
Total For NTC21									0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	101.30318			0.00	0	
Total NTC22 SPOT									0.00	0	
Total For NTC22									0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.71143			0.00	0	200,000,00
Total NTC23 SPOT									0.00	0	200,000,00
Total For NTC23									0.00	0	200,000,00
NTC24 On 29/03/2021 Spot Bond					0.00000	100.51205			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.73640				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.61915				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.48114				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.48716				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.36766				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.55937				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.40197				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.00000	110.09628	6.00000	110.07859				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			9.95500	107.15161	9.95500	107.12332				0.00	0	1,660,000,00
Total OML07 SPOT										0.00	0	1,660,000,00
Total For OML07										0.00	0	1,660,000,00
OML08 On 14/09/2020 Spot Bond					0.00000	100.73043				0.00	0	
Total OML08 SPOT										0.00	0	
Total For OML08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML09 On 14/09/2022 Spot Bond			6.60000	112.17088	6.60000	112.15109				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			9.65500	110.53314	9.65500	110.50483				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	97.50234				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
PBAJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAJ1U SPOT										0.00	0	
Total For PBAJ1U										0.00	0	
PBAV1 On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAV1U SPOT										0.00	0	
Total For PBAV1U										0.00	0	
PBBJ1 On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBBJ1U SPOT										0.00	0	
Total For PBBJ1U										0.00	0	
PBDJ1 On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBDJ1U SPOT										0.00	0	
Total For PBDJ1U										0.00	0	
PBGJ1 On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBGJ1U SPOT										0.00	0	
Total For PBGJ1U										0.00	0	
PBJC1 On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJC1U SPOT										0.00	0	
Total For PBJC1U										0.00	0	
PBJJ1 On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJJ1U SPOT										0.00	0	
Total For PBJJ1U										0.00	0	
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKJ1U SPOT										0.00	0	
Total For PBKJ1U										0.00	0	
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKS1U SPOT										0.00	0	

Contract 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 PBKS1U										0.00	0	
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKX1U SPOT										0.00	0	
Total For PBKX1U										0.00	0	
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLS1U SPOT										0.00	0	
Total For PBLT1U										0.00	0	
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLT1U SPOT										0.00	0	
Total For PBLT1U										0.00	0	
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUC1U SPOT										0.00	0	
Total For PBUC1U										0.00	0	
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUJ1U SPOT										0.00	0	
Total For PBUJ1U										0.00	0	
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBVJ1U SPOT										0.00	0	
Total For PBVJ1U										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.53141				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.54524				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	107.09800	10.00000	107.06900				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	100.78074				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.08978				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	101.19369				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.75517				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.93201				0.00	0	
Total PRE2A2 SPOT										0.00	0	
Total For PRE2A2										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.98437				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.08903				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.10398				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.11892				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.74000	114.46058	7.85500	113.81536			291,195,462,230,000.00	2,492,402,514,500	1,088,874,059,100	
Total R186 SPOT									11,195,462,230,000.00	492,402,514,500	1,088,874,059,100	
Total For R186									11,195,462,230,000.00	492,402,514,500	1,088,874,059,100	
R197 On 07/12/2023 Spot Bond			2.89000	305.19094	2.88000	305.31281			4,623,133,000,000.00	1,599,700,000	95,571,955,700	
Total R197 SPOT									4,623,133,000,000.00	1,599,700,000	95,571,955,700	
Total For R197									4,623,133,000,000.00	1,599,700,000	95,571,955,700	
R202 On 07/12/2033 Spot Bond			4.93000	203.90702	4.87000	205.17826			352,163,477,220,000.00	71,432,754,000	223,429,974,400	
Total R202 SPOT									2,163,477,220,000.00	71,432,754,000	223,429,974,400	
Total For R202									2,163,477,220,000.00	71,432,754,000	223,429,974,400	
R203 On 28/02/2023 Spot Bond			4.96000	109.67496	5.00000	109.55884			246,695,488,000,000.00	452,962,800,000	880,020,397,800	
Total R203 SPOT									16,695,488,000,000.00	452,962,800,000	380,020,397,800	
Total For R203									16,695,488,000,000.00	452,962,800,000	380,020,397,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2030 On 31/01/2030 Spot Bond			9.64500	93.52641	9.64500	93.50221			212,569,317,837,000.00	1,266,207,290,600	1,018,204,690,600
Total R2030 SPOT									12,569,317,837,000.00	266,207,290,600	118,204,690,600
Total For R2030									12,569,317,837,000.00	266,207,290,600	118,204,690,600
R2032 On 31/03/2032 Spot Bond			10.52500	87.25101	10.52500	87.22657			666,911,351,247,500.00	253,388,251,900	680,864,492,300
Total R2032 SPOT									36,911,351,247,500.00	253,388,251,900	580,864,492,300
Total For R2032									36,911,351,247,500.00	253,388,251,900	580,864,492,300
R2035 On 28/02/2035 Spot Bond			11.21500	86.65129	11.21500	86.62573			811,745,655,935,000.00	874,877,009,000	938,864,053,900
Total R2035 SPOT									11,745,655,935,000.00	874,877,009,000	938,864,053,900
Total For R2035									11,745,655,935,000.00	874,877,009,000	938,864,053,900
R2037 On 31/01/2037 Spot Bond			11.47000	82.06430	11.47000	82.03917			229,415,154,086,000.00	368,737,153,800	862,173,411,300
Total R2037 SPOT									29,415,154,086,000.00	368,737,153,800	862,173,411,300
Total For R2037									29,415,154,086,000.00	368,737,153,800	862,173,411,300
R2040 On 31/01/2040 Spot Bond			11.68000	83.64451	11.68000	83.61842			223,636,611,136,000.00	275,996,285,200	568,276,168,700
Total R2040 SPOT									23,636,611,136,000.00	275,996,285,200	568,276,168,700
Total For R2040									23,636,611,136,000.00	275,996,285,200	568,276,168,700
R2044 On 31/01/2044 Spot Bond			11.80500	79.83984	11.80500	79.81468			103,541,986,738,000.00	432,320,371,600	427,880,717,900
Total R2044 SPOT									13,541,986,738,000.00	432,320,371,600	427,880,717,900
Total For R2044									13,541,986,738,000.00	432,320,371,600	427,880,717,900
R2048 On 28/02/2048 Spot Bond			11.74500	78.82890	11.74500	78.80459			606,905,935,648,000.00	988,242,310,400	1,873,423,584,100
Total R2048 SPOT									16,905,935,648,000.00	988,242,310,400	373,423,584,100
Total For R2048									16,905,935,648,000.00	988,242,310,400	373,423,584,100
R208 On 31/03/2021 Spot Bond			3.49000	104.21568	3.56000	104.15588			874,047,798,248,000.00	250,443,495,200	644,143,495,200
Total R208 SPOT									4,047,798,248,000.00	250,443,495,200	544,143,495,200
Total For R208									4,047,798,248,000.00	250,443,495,200	544,143,495,200
R209 On 31/03/2036 Spot Bond			10.91000	67.12632	11.12000	65.97437			669,943,386,664,000.00	611,360,530,400	1,067,955,458,900
Total R209 SPOT									39,943,386,664,000.00	611,360,530,400	1,067,955,458,900
Total For R209									39,943,386,664,000.00	611,360,530,400	1,067,955,458,900
R210 On 31/03/2028 Spot Bond			4.43000	181.46187	4.40000	181.83991			58,327,382,360,000.00	13,166,452,000	48,030,131,500
Total R210 SPOT									8,327,382,360,000.00	13,166,452,000	48,030,131,500
Total For R210									8,327,382,360,000.00	13,166,452,000	48,030,131,500
R212 On 31/01/2022 Spot Bond			2.53000	167.23993	2.53000	167.25645			3,151,008,740,000.00	1,245,458,000	28,386,053,400
Total R212 SPOT									3,151,008,740,000.00	1,245,458,000	28,386,053,400
Total For R212									3,151,008,740,000.00	1,245,458,000	28,386,053,400
R213 On 28/02/2031 Spot Bond			9.92000	83.67955	10.08000	82.76212			28,813,662,496,000.00	204,517,506,300	536,946,032,300
Total R213 SPOT									28,813,662,496,000.00	204,517,506,300	536,946,032,300

Contract 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 R213									18,813,662,496,000.00	204,517,506,300	536,946,032,300
R214 On 28/02/2041 Spot Bond			11.36000	64.00537	11.36000	63.98627			976,677,697,840,000.00	350,059,656,500	712,614,692,200
Total R214 SPOT									976,677,697,840,000.00	350,059,656,500	712,614,692,200
Total For R214									18,813,662,496,000.00	204,517,506,300	536,946,032,300
RC0011 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC0011U SPOT									0.00	0	
Total For RC001U									0.00	0	
RC0021 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC0021U SPOT									0.00	0	
Total For RC002U									0.00	0	
RC0031 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC0031U SPOT									0.00	0	
Total For RC003U									0.00	0	
RC0041 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC0041U SPOT									0.00	0	
Total For RC004U									0.00	0	
RC0051 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC0051U SPOT									0.00	0	
Total For RC005U									0.00	0	
RC0061 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC0061U SPOT									0.00	0	
Total For RC006U									0.00	0	
RC0071 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC0071U SPOT									0.00	0	
Total For RC007U									0.00	0	
RC0081 On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC0081U SPOT									0.00	0	
Total For RC008U									0.00	0	
RC0091 On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC0091U SPOT									0.00	0	
Total For RC009U									0.00	0	
RC0101 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC0101U SPOT									0.00	0	
Total For RC010U									0.00	0	
RC0111 On 17/10/2022 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 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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF10U SPOT										0.00	0	
Total For RDF10U										0.00	0	
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF11U SPOT										0.00	0	
Total For RDF11U										0.00	0	
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF12U SPOT										0.00	0	
Total For RDF12U										0.00	0	
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF13U SPOT										0.00	0	
Total For RDF13U										0.00	0	
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF14U SPOT										0.00	0	
Total For RDF14U										0.00	0	
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF15U SPOT										0.00	0	
Total For RDF15U										0.00	0	
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF16U SPOT										0.00	0	
Total For RDF16U										0.00	0	
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF17U SPOT										0.00	0	
Total For RDF17U										0.00	0	
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF18U SPOT										0.00	0	
Total For RDF18U										0.00	0	
RDF19 On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF19U SPOT										0.00	0	
Total For RDF19U										0.00	0	
RDF26 On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF26U SPOT										0.00	0	
Total For RDF26U										0.00	0	
RDF27 On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF27U SPOT										0.00	0	

Contract 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 RDF27U										0.00	0	
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.05218				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.69173				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.08268				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.11324				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.43301				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.03747				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.91922				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.84859				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.68370				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.08626				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.18236				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.34125				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.35613				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.24055				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.89787				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.06784				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.94669				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.19949				0.00	0	
Total RDFC49 SPOT										0.00	0	
Total For RDFC49										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.91843				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.55429				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	100.02350				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	100.63828				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED50 On 05/12/2022 Spot Bond					0.00000	100.97120				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	105.95447				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	107.40509				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	99.91757				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	99.90670				0.00	0	600,000,00
Total RED705 SPOT										0.00	0	600,000,00
Total For RED705										0.00	0	600,000,00
RED80 On 06/04/2021 Spot Bond					0.00000	100.20635				0.00	0	
Total RED801 SPOT										0.00	0	
Total For RED801										0.00	0	
RED90 On 28/07/2022 Spot Bond					0.00000	105.54490				0.00	0	
Total RED901 SPOT										0.00	0	
Total For RED901										0.00	0	
RES04U 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	101.05810				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES38 On 01/08/2020 Spot Bond					0.00000	101.27346				0.00	0	50,000,00
Total RES38 SPOT										0.00	0	50,000,00
Total For RES38										0.00	0	50,000,00
RES40 On 13/10/2022 Spot Bond					0.00000	100.01442				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.82149				0.00	0	
Total RES41 SPOT										0.00	0	

Contract 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 RES41										0.00	0	
RES42l 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	
RES44l 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	
RES46l 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	
RES47l 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	
RES48l On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES48U SPOT										0.00	0	
Total For RES48U										0.00	0	
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.79000	105.39309	5.79000	105.37666				0.00	0	700,000,00
Total RW21 SPOT										0.00	0	700,000,00
Total For RW21										0.00	0	700,000,00
RW23 On 10/12/2023 Spot Bond			6.65000	109.48397	6.65000	109.46440				0.00	0	179,077,90
Total RW23 SPOT										0.00	0	179,077,90
Total For RW23										0.00	0	179,077,90
RW28 On 10/12/2028 Spot Bond			11.95000	92.06829	11.95000	92.03910			169,706,698,930,000.00	14,201,397,400	7,100,698,70	
Total RW28 SPOT									169,706,698,930,000.00	14,201,397,400	7,100,698,70	
Total For RW28									169,706,698,930,000.00	14,201,397,400	7,100,698,70	
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.09800	10.00000	107.06900				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	99.87805				0.00	20,000,000	10,000,00
Total SBK18 SPOT										0.00	20,000,000	10,000,00
Total For SBK18										0.00	20,000,000	10,000,00
SBK23 On 28/05/2022 Spot Bond			6.27000	110.68782	6.27000	110.66926				0.00	0	2,030,000,00

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 SBK23 SPOT										0.00	0	2,030,000,00
Total For SBK23										0.00	0	2,030,000,00
SBK24 On 19/10/2020 Spot Bond					0.00000	100.40747				0.00	0	200,000,00
Total SBK24 SPOT										0.00	0	200,000,00
Total For SBK24										0.00	0	200,000,00
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	102.98081				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			6.07000	107.32052	6.07000	107.30299				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	101.26801				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.08045				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.70000	105.58715	4.70000	105.57375				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.06500	115.71915	7.06500	115.69731				0.00	0	10,000,00
Total SBS20 SPOT										0.00	0	10,000,00
Total For SBS20										0.00	0	10,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.26227				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.72500	118.19690	5.72500	118.17858				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.18500	105.90858	7.18500	105.88827				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS31 On 12/06/2027 Spot Bond			7.65500	112.13589	7.65500	112.11287				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.14000	117.62530	6.14000	117.60596				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.40500	114.62156	6.40500	114.60171				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.78500	110.36629	8.78500	110.34022				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.69500	106.39488	4.69500	106.38146				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	101.45814				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.08000	112.34507	5.08000	112.32976				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.79000	118.79945	6.79000	118.77790				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.78000	118.59450	7.78000	118.56990				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.63688				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.18000	117.48568	5.18000	117.46917				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.57293				0.00	0	
Total SBS47 SPOT										0.00	0	

Contract 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 SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	102.01192				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.75000	111.23281	4.75000	111.21847				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.78000	5.78000	5.78000	117.07229				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.42303				0.00	0	10,000,00
Total SBS52 SPOT										0.00	0	10,000,00
Total For SBS52										0.00	0	10,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	103.62440				0.00	0	100,000,00
Total SBS53 SPOT										0.00	0	100,000,00
Total For SBS53										0.00	0	100,000,00
SBS55 On 12/06/2022 Spot Bond					0.00000	101.59546				0.00	0	10,000,000,00
Total SBS55 SPOT										0.00	0	10,000,000,00
Total For SBS55										0.00	0	10,000,000,00
SBS56 On 12/06/2022 Spot Bond			4.86500	108.16411	4.86500	108.14991				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.73563				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.35118				0.00	0	1,500,000,00
Total SBS58 SPOT										0.00	0	1,500,000,00
Total For SBS58										0.00	0	1,500,000,00
SBS59 On 09/10/2020 Spot Bond					0.00000	100.12177				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.75973				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.61651				0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS62 SPOT										0.00	0	500,000,00
Total For SBS62										0.00	0	500,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	101.14748				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.00956				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.48804				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.31652				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	99.82632				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.81883				0.00	0	260,000,00
Total SBS68 SPOT										0.00	0	260,000,00
Total For SBS68										0.00	0	260,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.68029				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.00000	294.91884	4.00000	294.93642				0.00	0	80,000,00
Total SBSI11 SPOT										0.00	0	80,000,00
Total For SBSI11										0.00	0	80,000,00
SBSI14 On 07/12/2033 Spot Bond			5.87000	5.87000	5.87000	185.29330				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.99781				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	102.98238				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT103 On 31/03/2024 Spot Bond					0.00000	96.56973				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.75003				0.00	0	1,600,000,00
Total SBT201 SPOT										0.00	0	1,600,000,00
Total For SBT201										0.00	0	1,600,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	96.89325				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.10000	110.93961	7.10000	110.91846				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.96709				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	95.19238				0.00	0	200,000,00
Total SBT206 SPOT										0.00	0	200,000,00
Total For SBT206										0.00	0	200,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	100.43157				0.00	0	830,000,00
Total SBT207 SPOT										0.00	0	830,000,00
Total For SBT207										0.00	0	830,000,00
SGI004 On 20/01/2021 Spot Bond					0.00000	100.09133				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.09815				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.13405				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	107.09800	10.00000	107.06900				0.00	0	
Total SHS11U/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 SHS11U/JIBAR										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.89753				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.12389				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.03868				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.08633				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.34068				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.16472				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.16793				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.17617				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.09454				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.31490				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.23813				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.27412				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.06886				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.70639				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.85000	115.11477	6.85000	115.09358				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	100.49698				0.00	0	110,000.00
Total SNT04 SPOT										0.00	0	110,000.00
Total For SNT04										0.00	0	110,000.00
SOLB0 On 12/08/2022 Spot Bond					0.00000	92.84800				0.00	10,000,000.000	10,818,400.00
Total SOLB01 SPOT										0.00	10,000,000.000	10,818,400.00
Total For SOLB01										0.00	10,000,000.000	10,818,400.00
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.19523				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA11 On 21/08/2020 Spot Bond					0.00000	100.93189				0.00	1,244,000.000	311,000.00
Total SPDA11 SPOT										0.00	1,244,000.000	311,000.00
Total For SPDA11										0.00	1,244,000.000	311,000.00
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.75508				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.88524				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.93593				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	100.25427				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG001 On 15/03/2024 Spot Bond					0.00000	100.46845				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG001 On 18/06/2022 Spot Bond					0.00000	100.52861				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	100.41467				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG001 On 15/10/2022 Spot Bond					0.00000	99.12177				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG001 On 15/10/2024 Spot Bond					0.00000	100.09805				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC01 On 15/10/2020 Spot Bond					0.00000	99.87687				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	

Contract 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 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	101.22176				0.00	0	8,000,000.00
Total SSA07 SPOT										0.00	0	8,000,000.00
Total For SSA07										0.00	0	8,000,000.00
SSN00 On 31/03/2021 Spot Bond			5.66500	102.68859	5.66500	102.67292				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.66500	102.68859	5.66500	102.67292				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			5.35500	5.35500	5.35500	130.05265				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.35500	106.11808	9.35500	106.09157				0.00	0	20,000.00
Total SSN017 SPOT										0.00	0	20,000.00
Total For SSN017										0.00	0	20,000.00
SSN02 On 28/02/2031 Spot Bond			11.95000	73.23486	11.95000	73.21189				0.00	0	10,000.00
Total SSN021 SPOT										0.00	0	10,000.00
Total For SSN021										0.00	0	10,000.00
SSN02 On 07/12/2023 Spot Bond					0.00000	96.77677				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 17/11/2020 Spot Bond					0.00000	101.06586				0.00	1,664,000.000	416,000.00

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 SSN035 SPOT										0.00	1,664,000,000	416,000,000
Total For SSN035										0.00	1,664,000,000	416,000,000
SSN035 On 01/06/2021 Spot Bond					0.00000	100.78919				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	104.45326				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN038 On 13/10/2023 Spot Bond					0.00000	100.01469				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			6.40000	112.27965	6.40000	112.26033				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			5.61000	94.81661	5.61000	94.81811				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.64456				0.00	0	20,000,000
Total SSN044 SPOT										0.00	0	20,000,000
Total For SSN044										0.00	0	20,000,000
SSN044 On 30/04/2027 Spot Bond					0.00000	101.46972				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.66477				0.00	0	5,000,000,000
Total SSN047 SPOT										0.00	0	5,000,000,000
Total For SSN047										0.00	0	5,000,000,000
SSN047 On 08/12/2023 Spot Bond			3.91000	3.91000	3.91000	295.75429				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/09/2020 Spot Bond					0.00000	100.25506				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN051 On 26/10/2020 Spot Bond					0.00000	101.29485				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05 On 26/10/2022 Spot Bond					0.00000	101.37893				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	101.26809				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	100.10981				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			5.62000	5.62000	5.62000	167.49267				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06 On 31/01/2025 Spot Bond			4.74000	4.74000	4.74000	133.45843				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.81000	5.81000	5.81000	92.38680				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			5.32000	5.32000	5.32000	91.22158				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			5.58000	5.58000	5.58000	167.94194				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.79104				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.77699				0.00	0	
Total SSN069 SPOT										0.00	0	

Contract 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 SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.74241				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.48340				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.47239				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.41317				0.00	1,296,000,000	324,000,000
Total SSN077 SPOT										0.00	1,296,000,000	324,000,000
Total For SSN077										0.00	1,296,000,000	324,000,000
SSN07: On 13/07/2023 Spot Bond					0.00000	100.01509				0.00	1,288,000,000	322,000,000
Total SSN078 SPOT										0.00	1,288,000,000	322,000,000
Total For SSN078										0.00	1,288,000,000	322,000,000
SSN07: On 31/07/2021 Spot Bond					0.00000	75.14000				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 16/08/2020 Spot Bond					0.00000	104.07225				0.00	0	
Total SSN080 SPOT										0.00	0	
Total For SSN080										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.82944				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.56437				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.28299				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.74500	5.74500	5.74500	187.64608				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	99.01260				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.25572				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 31/01/2030 Spot Bond					0.00000	101.24704				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN095 On 28/05/2025 Spot Bond					0.00000	100.61583				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.64526				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.60655				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN100 On 31/01/2030 Spot Bond			10.31000	89.19996	10.31000	89.79353				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.67850				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SZ25 On 30/09/2025 Spot Bond			8.87500	103.09531	8.87500	103.07085				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T13A11 On 21/08/2020 Spot Bond					0.00000	101.09655				0.00	0	
Total T13A11 SPOT										0.00	0	
Total For T13A11										0.00	0	
T13A12 On 21/08/2020 Spot Bond			5.54500	104.62689	5.54500	104.61109				0.00	0	
Total T13A12 SPOT										0.00	0	
Total For T13A12										0.00	0	
T13A15 On 21/08/2020 Spot Bond					0.00000	100.95054				0.00	0	
Total T13A15 SPOT										0.00	0	
Total For T13A15										0.00	0	
T13A16 On 21/08/2020 Spot Bond			5.64500	104.55669	5.64500	104.54062				0.00	0	
Total T13A16 SPOT										0.00	0	
Total For T13A16										0.00	0	
T13A19 On 21/08/2020 Spot Bond					0.00000	100.94703				0.00	0	
Total T13A19 SPOT										0.00	0	
Total For T13A19										0.00	0	
T13A20 On 21/08/2020 Spot Bond			5.59500	104.27857	5.59500	104.26268				0.00	0	
Total T13A20 SPOT										0.00	0	
Total For T13A20										0.00	0	
T13A21 On 21/08/2020 Spot Bond					0.00000	100.86971				0.00	0	
Total T13A21 SPOT										0.00	0	
Total For T13A21										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.93222				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	102.09779	8.55000	102.07456				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.64071				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.80581				0.00	0	
Total T15OM4 SPOT										0.00	0	

Contract 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 T15OM4										0.00	0	
T16OM On 21/08/2020 Spot Bond					0.00000	100.80515				0.00	0	
Total T16OM1 SPOT										0.00	0	
Total For T16OM1										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.40458				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	99.97009				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	100.07379				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.69083				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	101.22497				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.62185				0.00	40,000,000,000	20,000,000,000
Total TFS151 SPOT										0.00	40,000,000,000	20,000,000,000
Total For TFS151										0.00	40,000,000,000	20,000,000,000
TFS153 On 06/07/2021 Spot Bond					0.00000	99.93896				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	99.70319				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.14097				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.77329				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.93395				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.06706				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	98.42493				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.68981				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.18956				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	99.53459				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	99.89507				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	100.94788				0.00	0	
Total TH13A3 SPOT										0.00	0	
Total For TH13A3										0.00	0	
TH13A On 21/08/2020 Spot Bond			5.96500	104.03096	5.96500	104.01406				0.00	0	
Total TH13A4 SPOT										0.00	0	
Total For TH13A4										0.00	0	
TH13A On 21/08/2020 Spot Bond					0.00000	101.05911				0.00	0	
Total TH13A7 SPOT										0.00	0	
Total For TH13A7										0.00	0	
TH13A On 21/08/2020 Spot Bond			4.78000	104.30957	4.78000	104.29597				0.00	0	
Total TH13A8 SPOT										0.00	0	
Total For TH13A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH13B On 21/08/2020 Spot Bond					0.00000	100.99845				0.00	0	
Total TH13B1 SPOT										0.00	0	
Total For TH13B1										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	100.99992				0.00	0	
Total TH13B2 SPOT										0.00	0	
Total For TH13B2										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	101.04252				0.00	0	
Total TH13B3 SPOT										0.00	0	
Total For TH13B3										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	101.00164				0.00	0	
Total TH13B4 SPOT										0.00	0	
Total For TH13B4										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	100.99405				0.00	0	
Total TH13B5 SPOT										0.00	0	
Total For TH13B5										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	101.10125				0.00	0	
Total TH13C1 SPOT										0.00	0	
Total For TH13C1										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	101.11299				0.00	0	
Total TH13C2 SPOT										0.00	0	
Total For TH13C2										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	101.11593				0.00	0	
Total TH13C3 SPOT										0.00	0	
Total For TH13C3										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	101.14528				0.00	0	
Total TH13C4 SPOT										0.00	0	
Total For TH13C4										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	101.18196				0.00	0	
Total TH13C5 SPOT										0.00	0	
Total For TH13C5										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	101.58485				0.00	0	
Total TH13D1 SPOT										0.00	0	
Total For TH13D1										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	101.58485				0.00	0	
Total TH13D2 SPOT										0.00	0	

Contract 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 TH13D2										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	101.62873				0.00	0	
Total TH13D3 SPOT										0.00	0	
Total For TH13D3										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	101.60679				0.00	0	
Total TH13D4 SPOT										0.00	0	
Total For TH13D4										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	101.61410				0.00	0	
Total TH13D5 SPOT										0.00	0	
Total For TH13D5										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	100.95278				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A: On 21/11/2021 Spot Bond			5.39500	107.54261	5.39500	107.52705				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	101.80411				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			5.55500	106.25692	5.55500	106.24111				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.04234				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.25810				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.98068				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.76270				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.86458				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.06875				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.55502				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	103.16806				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.75610				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.89880				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.90221				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	101.41666				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.96492				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.76163				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.86754				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.88231				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B On 21/11/2022 Spot Bond					0.00000	100.94990				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.37773				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.47537				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.01893				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.65519				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.98369				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	103.03533				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.90226				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.29617				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.86025				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.88818				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	103.36766	8.49000	103.34405				0.00	0	
Total TH16A3 SPOT										0.00	0	

Contract 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 TH16A3										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.92345				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.96899				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.28442				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	107.09800	10.00000	107.06900				0.00	0	
Total TL20/R207 SPOT										0.00	0	
Total For TL20/R207										0.00	0	
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TL21U SPOT										0.00	0	
Total For TL21U										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.61464				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.30026				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.17000	108.90406	6.17000	108.88607				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.45000	110.87380	7.45000	110.85176				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.80940				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.83611				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.03000	103.00659	9.03000	102.98174				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.84994				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.85974				0.00	0	1,000,000,00
Total TL30 SPOT										0.00	0	1,000,000,00
Total For TL30										0.00	0	1,000,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.53876				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.13952				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TLC09 On 17/09/2020 Spot Bond					0.00000	100.37147				0.00	0	
Total TLC09 SPOT										0.00	0	
Total For TLC09										0.00	0	
TN20 On 17/09/2020 Spot Bond			4.10000	104.49875	4.10000	104.48710			17,630,000,000.00		4,300,000	9,947,090,00
Total TN20 SPOT									17,630,000,000.00		4,300,000	9,947,090,00
Total For TN20									17,630,000,000.00		4,300,000	9,947,090,00
TN20/R On 17/09/2020 Spot Bond			100.00000	89.54836	100.00000	89.34012			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	57.12717	100.00000	57.00142			0.00		0	
Total TN21U SPOT									0.00		0	
Total For TN21U									0.00		0	
TN23 On 06/11/2023 Spot Bond			7.18000	112.53011	7.18000	112.50854			3,229,133,200,000.00		449,740,000	4,372,370,00
Total TN23 SPOT									3,229,133,200,000.00		449,740,000	4,372,370,00
Total For TN23									3,229,133,200,000.00		449,740,000	4,372,370,00
TN23/R On 06/11/2023 Spot Bond			100.00000	18.69269	100.00000	18.65154			0.00		0	
Total TN23/R2023 SPOT									0.00		0	
Total For TN23/R2023									0.00		0	
TN25 On 19/08/2025 Spot Bond			9.49500	103.83919	9.49500	103.81272			394,555,636,386,000.00		41,554,042,800	58,805,214,50
Total TN25 SPOT									14,555,636,386,000.00		41,554,042,800	58,805,214,50
Total For TN25									14,555,636,386,000.00		41,554,042,800	58,805,214,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN25/R On 19/08/2025 Spot Bond			100.00000	14.63277	100.00000	14.60021				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.85500	96.57190	9.85500	96.54666			207,540,422,478,000.00	21,059,403,600	15,468,261,00	
Total TN27 SPOT									17,540,422,478,000.00	21,059,403,600	15,468,261,00	
Total For TN27									17,540,422,478,000.00	21,059,403,600	15,468,261,00	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.44143	100.00000	10.41845				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.37000	97.56211	11.37000	97.53264				0.00	0	1,500,000,00
Total TN30 SPOT										0.00	0	1,500,000,00
Total For TN30										0.00	0	1,500,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	120.00550	8.00000	119.97978				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.07000	86.42569	13.07000	86.39580				0.00	0	2,900,000,00
Total TN40 SPOT										0.00	0	2,900,000,00
Total For TN40										0.00	0	2,900,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.81398	10.75000	102.78457				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	107.09800	10.00000	107.06900				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0i On 30/11/2020 Spot Bond			6.41000	102.27388	6.41000	102.25635				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2A On 14/12/2020 Spot Bond			5.89500	102.32307	5.89500	102.30693				0.00	0	
Total TRA2A3 SPOT										0.00	0	
Total For TRA2A3										0.00	0	
TRA2A On 14/12/2020 Spot Bond			5.69500	5.69500	5.69500	102.40048				0.00	0	
Total TRA2A6 SPOT										0.00	0	

Contract 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 TRA2A6										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.52751				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.54715				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.24652				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.66091				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	100.86422				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D: On 14/12/2020 Spot Bond					0.00000	100.86422				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.06335				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.08475				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.11000	107.76307	6.11000	107.74545				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.05504				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.07144				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.33908				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.30423				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.59997				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.01445				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.40000	109.16533	6.40000	111.58528				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond					0.00000	100.01229				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.01389				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.01445				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.16760	8.62000	102.14404				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.01714				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.01714				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ12U SPOT										0.00	0	
Total For TRQ12U										0.00	0	
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ13U SPOT										0.00	0	
Total For TRQ13U										0.00	0	
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ14U SPOT										0.00	0	
Total For TRQ14U										0.00	0	
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSE03U SPOT										0.00	0	
Total For TSE03U										0.00	0	
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG01U SPOT										0.00	0	
Total For TSG01U										0.00	0	
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG02U SPOT										0.00	0	
Total For TSG02U										0.00	0	
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG03U SPOT										0.00	0	
Total For TSG03U										0.00	0	
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG04U SPOT										0.00	0	
Total For TSG04U										0.00	0	
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG05U SPOT										0.00	0	
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	

Contract 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 TSG08U										0.00	0	
TSP23€ On 13/08/2020 Spot Bond					0.00000	106.16454				0.00	0	
Total TSP235 SPOT										0.00	0	
Total For TSP235										0.00	0	
TSP23€ On 08/10/2020 Spot Bond					0.00000	98.27457				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP24€ On 12/11/2020 Spot Bond					0.00000	97.54589				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24€ On 10/09/2020 Spot Bond					0.00000	98.90547				0.00	0	
Total TSP242 SPOT										0.00	0	
Total For TSP242										0.00	0	
TSP24€ On 04/03/2021 Spot Bond					0.00000	95.60506				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24€ On 18/03/2021 Spot Bond					0.00000	95.45708				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24€ On 08/04/2021 Spot Bond					0.00000	95.27080				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24€ On 22/10/2020 Spot Bond					0.00000	98.39746				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	95.58623				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.43379				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.79799				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.87941				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	101.67471				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC33 On 10/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC333 SPOT										0.00	0	
Total For TWC333										0.00	0	
TWC33 On 20/07/2020 Spot Bond					0.00000	101.20630				0.00	0	
Total TWC334 SPOT										0.00	0	
Total For TWC334										0.00	0	
TWC33 On 27/07/2020 Spot Bond					0.00000	101.15220				0.00	0	
Total TWC335 SPOT										0.00	0	
Total For TWC335										0.00	0	
TWC33 On 30/07/2020 Spot Bond					0.00000	101.07899				0.00	0	
Total TWC336 SPOT										0.00	0	
Total For TWC336										0.00	0	
TWC33 On 13/08/2020 Spot Bond					0.00000	100.86851				0.00	0	
Total TWC337 SPOT										0.00	0	
Total For TWC337										0.00	0	
TWC33 On 19/08/2020 Spot Bond					0.00000	100.77679				0.00	0	
Total TWC338 SPOT										0.00	0	
Total For TWC338										0.00	0	
TWC33 On 26/08/2020 Spot Bond					0.00000	100.61256				0.00	0	
Total TWC339 SPOT										0.00	0	
Total For TWC339										0.00	0	
TWC34 On 07/09/2020 Spot Bond					0.00000	100.50225				0.00	0	
Total TWC340 SPOT										0.00	0	
Total For TWC340										0.00	0	
TWC34 On 11/09/2020 Spot Bond					0.00000	100.45202				0.00	0	
Total TWC341 SPOT										0.00	0	
Total For TWC341										0.00	0	
TWC34 On 08/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			130,000,000,000,000.00	21,300,000,000	40,950,000,000	
Total TWC342 SPOT									10,000,000,000,000.00	21,300,000,000	40,950,000,000	
Total For TWC342									10,000,000,000,000.00	21,300,000,000	40,950,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
UG21 On 02/03/2021 Spot Bond			6.36000	106.56104	6.36000	106.54292				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.00500	109.43626	10.00500	109.40723			95,595,501,864,000.00		9,554,772,800	2,388,693,200
Total UG26 SPOT									15,595,501,864,000.00		9,554,772,800	2,388,693,200
Total For UG26									15,595,501,864,000.00		9,554,772,800	2,388,693,200
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA1U SPOT										0.00	0	
Total For VCJA1U										0.00	0	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA2U SPOT										0.00	0	
Total For VCJA2U										0.00	0	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA3U SPOT										0.00	0	
Total For VCJA3U										0.00	0	
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA4U SPOT										0.00	0	
Total For VCJA4U										0.00	0	
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA5U SPOT										0.00	0	
Total For VCJA5U										0.00	0	
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA6U SPOT										0.00	0	
Total For VCJA6U										0.00	0	
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA7U SPOT										0.00	0	
Total For VCJA7U										0.00	0	
VCJA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA8U SPOT										0.00	0	
Total For VCJA8U										0.00	0	
VCJA9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA9U SPOT										0.00	0	
Total For VCJA9U										0.00	0	
VCJB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB1U SPOT										0.00	0	

Contract 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 VCJB1U										0.00	0	
VCJB2l On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB2U SPOT										0.00	0	
Total For VCJB2U										0.00	0	
VCJB3l On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB3U SPOT										0.00	0	
Total For VCJB3U										0.00	0	
VCJB4l On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB4U SPOT										0.00	0	
Total For VCJB4U										0.00	0	
VCJB5l On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB5U SPOT										0.00	0	
Total For VCJB5U										0.00	0	
VCJB6l On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB6U SPOT										0.00	0	
Total For VCJB6U										0.00	0	
VCJB7l On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB7U SPOT										0.00	0	
Total For VCJB7U										0.00	0	
VCJB8l On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB8U SPOT										0.00	0	
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	

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

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

Contract 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 VJA11U										0.00	0	
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA12U SPOT										0.00	0	
Total For VJA12U										0.00	0	
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB03U SPOT										0.00	0	
Total For VJB03U										0.00	0	
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB04U SPOT										0.00	0	
Total For VJB04U										0.00	0	
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB05U SPOT										0.00	0	
Total For VJB05U										0.00	0	
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB06U SPOT										0.00	0	
Total For VJB06U										0.00	0	
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB07U SPOT										0.00	0	
Total For VJB07U										0.00	0	
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB08U SPOT										0.00	0	
Total For VJB08U										0.00	0	
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB09U SPOT										0.00	0	
Total For VJB09U										0.00	0	
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB10U SPOT										0.00	0	
Total For VJB10U										0.00	0	
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB11U SPOT										0.00	0	
Total For VJB11U										0.00	0	
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB12U SPOT										0.00	0	
Total For VJB12U										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.62798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.91177				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.47378				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.83739				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.90958				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.04179				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.07497				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VPA08l On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA08U SPOT										0.00	0	
Total For VPA08U										0.00	0	
VPA09l On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA09U SPOT										0.00	0	
Total For VPA09U										0.00	0	
VPA10l On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA10U SPOT										0.00	0	
Total For VPA10U										0.00	0	
VPA11l On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA11U SPOT										0.00	0	
Total For VPA11U										0.00	0	
VPA12l On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA12U SPOT										0.00	0	
Total For VPA12U										0.00	0	
VPB03l On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB03U SPOT										0.00	0	
Total For VPB03U										0.00	0	
VPB04l On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB04U SPOT										0.00	0	
Total For VPB04U										0.00	0	
VPB05l On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB05U SPOT										0.00	0	
Total For VPB05U										0.00	0	
VPB06l On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB06U SPOT										0.00	0	
Total For VPB06U										0.00	0	
VPB07l On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB07U SPOT										0.00	0	
Total For VPB07U										0.00	0	
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	

Contract 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 VPB09U										0.00	0	
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB10U SPOT										0.00	0	
Total For VPB10U										0.00	0	
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB11U SPOT										0.00	0	
Total For VPB11U										0.00	0	
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB12U SPOT										0.00	0	
Total For VPB12U										0.00	0	
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR862U SPOT										0.00	0	
Total For VR862U										0.00	0	
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR865U SPOT										0.00	0	
Total For VR865U										0.00	0	
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR868U SPOT										0.00	0	
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	
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	
VR1871 On 28/07/2020 Spot Bond					0.00000	101.08475				0.00	0	
Total VR1871 SPOT										0.00	0	
Total For VR1871										0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	100.09344				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total WHL01 SPOT										0.00	0	
Total For WHL01										0.00	0	
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL01U SPOT										0.00	0	
Total For WHL01U										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	99.99839				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL02U SPOT										0.00	0	
Total For WHL02U										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	99.85999				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			4.92000	104.59524	4.92000	104.58143				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
WSP5/On 28/05/2021 Spot Bond			100.00000	54.96096	100.00000	54.83998			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									99,763,646,736,911,500.00	993,790,378,400	487,108,821,34
Total for SPOT :									99,763,646,736,911,500.00	993,790,378,400	487,108,821,34
Total Futures									99,763,648,458,506,400.00	993,790,398,607	487,109,807,35
Total Options									14,254,350.00	5,000	304,06
Grand Total:									99,763,648,472,760,800.00	993,790,403,607	487,110,111,41