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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/07/2020

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			11.73067	75.08384	11.67315	75.38552			0.00	0	35
ES33	On	05/11/2020	Bond Future			11.98898	72.08560	11.92893	72.39083			0.00	0	
ES33	On	04/02/2021	Bond Future			12.25550	72.90088	12.19274	73.20987			0.00	0	
ES33	On	06/05/2021	Bond Future			12.52651	69.96474	12.46097	70.27742			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/08/2020	Bond Future			12.13371	74.87719	12.18686	74.56987			0.00	0	4,9
ES42	On	05/11/2020	Bond Future			12.38196	71.39288	12.43747	71.08291			0.00	0	
ES42	On	04/02/2021	Bond Future			12.63030	72.20116	12.68831	71.88797			0.00	0	
ES42	On	06/05/2021	Bond Future			12.89257	68.77520	12.95335	68.45854			0.00	0	
Total ES42 Future												0.00	0	4,91
Total For ES42												0.00	0	4,91
I2025	On	06/08/2020	Bond Future			137.39986	137.39986	137.42372	137.42372			8,243,991.60	60	5,98
I2025	On	05/11/2020	Bond Future			138.85295	138.85295	138.87791	138.87791			0.00	0	
I2025	On	04/02/2021	Bond Future			138.95004	138.95004	138.97587	138.97587			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			140.58409	140.58409	140.61045	140.61045			0.00	0	
Total I2025 Future												8,243,991.60	60	5,98
Total For I2025												8,243,991.60	60	5,98
I2029	On	06/08/2020	Bond Future			97.72538	97.72538	97.81636	97.81636			0.00	0	4,98
I2029	On	05/11/2020	Bond Future			97.63599	97.63599	97.72856	97.72856			0.00	0	1,20
I2029	On	04/02/2021	Bond Future			98.76328	98.76328	98.85728	98.85728			0.00	0	
I2029	On	06/05/2021	Bond Future			98.78717	98.78717	98.88244	98.88244			0.00	0	
Total I2029 Future												0.00	0	6,18
Total For I2029												0.00	0	6,18
I2033	On	06/08/2020	Bond Future			92.50386	92.50386	92.41948	92.41948			0.00	0	12,30
I2033	On	05/11/2020	Bond Future			92.28523	92.28523	92.20057	92.20057			0.00	0	
I2033	On	04/02/2021	Bond Future			93.35061	93.35061	93.26535	93.26535			0.00	0	
I2033	On	06/05/2021	Bond Future			93.23429	93.23429	93.14820	93.14820			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			102.82314	102.82314	102.83808	102.83808			0.00	0	10,80
I2038	On	05/11/2020	Bond Future			103.91065	103.91065	103.92627	103.92627			0.00	0	1,68
I2038	On	04/02/2021	Bond Future			103.41611	103.41611	103.43242	103.43242			0.00	0	
I2038	On	06/05/2021	Bond Future			104.63256	104.63256	104.64912	104.64912			0.00	0	
Total I2038 Future												0.00	0	12,48
Total For I2038												0.00	0	12,48
I2046	On	06/08/2020	Bond Future			92.14753	92.14753	92.16079	92.16079			0.00	0	12,38
I2046	On	05/11/2020	Bond Future			91.35757	91.35757	91.37164	91.37164			0.00	0	3,90
I2046	On	04/02/2021	Bond Future			92.41255	92.41255	92.42701	92.42701			0.00	0	
I2046	On	06/05/2021	Bond Future			91.71191	91.71191	91.72687	91.72687			0.00	0	
Total I2046 Future												0.00	0	16,38
Total For I2046												0.00	0	16,38
I2050	On	06/08/2020	Bond Future			92.27720	92.27720	92.20683	92.20683			0.00	0	14,50
I2050	On	05/11/2020	Bond Future			93.25313	93.25313	93.18259	93.18259			0.00	0	2,58
I2050	On	04/02/2021	Bond Future			92.44225	92.44225	92.37121	92.37121			0.00	0	
I2050	On	06/05/2021	Bond Future			93.52951	93.52951	93.45790	93.45790			0.00	0	
Total I2050 Future												0.00	0	17,18
Total For I2050												0.00	0	17,18
R186	On	06/08/2020	Bond Future			7.50824	116.38022	7.45981	116.64421		8.88	3,491,406.60	30	73,00
R186	On	05/11/2020	Bond Future			7.68521	117.58243	7.63394	117.84984		9.88	17,049,452.35	145	15,88
R186	On	04/02/2021	Bond Future			7.86123	113.62970	7.80687	113.90064		9.52	0.00	0	
R186	On	06/05/2021	Bond Future			8.05017	114.93999	7.99247	115.21427		8.18	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186 Future												20,540,858.95	175	88,92	
R186	On	06/08/2020	Bond Future	7.45	Call			780.78000	0.78078	628,560	8.86		0.00	0	2,50
R186	On	06/08/2020	Bond Future	7.45	Put			834.35000	0.83435	946,120	8.86		0.00	0	2,50
R186	On	06/08/2020	Bond Future	9.00	Put			0.05000	0.00005	0,040	9.77		0.00	0	
R186	On	06/08/2020	Bond Future	9.00	Call			8,032.11000	8.03211	7,768,110	9.77		0.00	0	90
R186	On	06/08/2020	Bond Future	8.00	Put			78.47000	0.07847	89,270	9.26		0.00	0	15,17
R186	On	06/08/2020	Bond Future	8.38	Put			8.72000	0.00872	9,390	9.65		0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			4,793.74000	4.79374	4,530,560	9.63		0.00	0	
R186	On	06/08/2020	Bond Future	8.00	Call			2,980.03000	2.98003	2,726,840	9.26		0.00	0	90
R186	On	06/08/2020	Bond Future	8.25	Call			4,232.34000	4.23234	3,970,350	9.51		0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			19.35000	0.01935	21,350	9.51		0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			9.89000	0.00989	10,700	9.63		0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Call			4,844.85000	4.84485	4,581,600	9.64		0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			9.29000	0.00929	10,030	9.64		0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			4,895.96000	4.89596	4,632,640	9.65		0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			787.92000	0.78792	835,430	10.44		0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			316.85000	0.31685	338,370	10.53		0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.65	Call			5,932.66000	5.93266	5,712,250	10.45		0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			778.44000	0.77844	825,440	10.45		0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			5,972.52000	5.97252	5,751,600	10.45		0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			769.06000	0.76906	815,550	10.45		0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			5,892.87000	5.89287	5,672,970	10.44		0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			1,139.32000	1.13932	1,050,770	9.65		0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			1,990.36000	1.99036	2,093,550	9.92		0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			3,060.29000	3.06029	2,896,070	9.92		0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.34	Put			1,124.56000	1.12456	1,189,570	10.20		0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			4,738.18000	4.73818	4,535,780	10.20		0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			8,423.47000	8.42347	8,177,580	10.53		0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			2,142.95000	2.14295	2,009,110	9.80		0.00	0	8
R186	On	05/11/2020	Bond Future	6.50	Put			6,659.10000	6.65910	6,875,730	9.61		0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Call			536.32000	0.53632	485,540	9.61		0.00	0	8
R186	On	05/11/2020	Bond Future	8.00	Put			1,663.36000	1.66336	1,753,230	9.98		0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			3,555.29000	3.55529	3,377,750	9.98		0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			4,512.39000	4.51239	4,691,250	9.65		0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Put			2,845.29000	2.84529	2,978,860	9.80		0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			4,120.69000	4.12069	3,952,530	9.69		0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			2,424.16000	2.42416	2,526,940	9.69		0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Call			4,150.26000	4.15026	3,981,470	9.69		0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			2,404.78000	2.40478	2,506,930	9.69		0.00	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
R186	On	04/02/2021	Bond Future	8.17	Call			4,179.92000	4.17992	4,010,500	9.70	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			2,385.51000	2.38551	2,487,030	9.70	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			12,595.53000	12.59553	12,337,960	8.72	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			267.82000	0.26782	284,530	8.72	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			12,519.84000	12.51984	12,262,610	8.72	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			274.21000	0.27421	291,260	8.72	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			12,557.68000	12.55768	12,300,280	8.72	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			271.00000	0.27100	287,880	8.72	0.00	0	
Total R186 Option												0.00	0	35,03
Total For R186												20,540,858.95	175	123,96
R197	On	06/08/2020	Bond Future			305.13392	305.13392	305.24111	305.24111			0.00	0	2,58
R197	On	05/11/2020	Bond Future			308.36083	308.36083	308.47117	308.47117			0.00	0	1,40
R197	On	04/02/2021	Bond Future			304.07793	304.07793	304.19078	304.19078			0.00	0	
R197	On	06/05/2021	Bond Future			307.65464	307.65464	307.76934	307.76934			0.00	0	
Total R197 Future												0.00	0	3,95
Total For R197												0.00	0	3,95
R202	On	06/08/2020	Bond Future			205.80137	205.80137	205.83149	205.83149			0.00	0	6,11
R202	On	05/11/2020	Bond Future			207.97778	207.97778	208.00950	208.00950			0.00	0	1,90
R202	On	04/02/2021	Bond Future			206.21298	206.21298	206.24590	206.24590			0.00	0	
R202	On	06/05/2021	Bond Future			208.63829	208.63829	208.67191	208.67191			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			4.97632	110.04211	4.96731	110.06433		2.37	2,200,842.20	20	25,05
R2023	On	05/11/2020	Bond Future			5.06768	107.27252	5.05731	107.29563		2.50	3,754,538.20	35	13,25
R2023	On	04/02/2021	Bond Future			5.14080	108.48516	5.12879	108.50903		2.38	0.00	0	
R2023	On	06/05/2021	Bond Future			5.20966	105.82582	5.19576	105.85017		2.18	0.00	0	
Total R2023 Future												5,955,380.40	55	38,31
R2023	On	06/08/2020	Bond Future	7.27	Call			5,494.01000	5.49401	5,471,790	2.73	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Put			0.00000	0.00000	0,000	2.73	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Call			5,517.08000	5.51708	5,494,860	2.73	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Put			0.00000	0.00000	0,000	2.73	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call			5,470.93000	5.47093	5,448,710	2.73	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put			0.00000	0.00000	0,000	2.73	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			5,189.25000	5.18925	5,166,140	2.93	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			0.36000	0.00036	0,360	2.93	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			5,210.15000	5.21015	5,187,040	2.93	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			0.34000	0.00034	0,340	2.93	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			5,168.36000	5.16836	5,145,240	2.93	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2023	On	05/11/2020	Bond Future	7.45	Put			0.38000	0.00038	0,370	2.93	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			2,499.86000	2.49986	2,478,010	2.72	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			146.80000	0.14680	148,820	2.72	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			2,516.52000	2.51652	2,494,630	2.72	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			144.16000	0.14416	146,140	2.72	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			2,483.24000	2.48324	2,461,410	2.72	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			149.49000	0.14949	151,530	2.72	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,083.64000	4.08364	4,059,820	2.43	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			31.00000	0.03100	31,530	2.43	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,099.68000	4.09968	4,075,850	2.43	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			30.41000	0.03041	30,930	2.43	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,067.61000	4.06761	4,043,810	2.43	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			31.60000	0.03160	32,150	2.43	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												5,955,380.40	55	38,31
R2030	On	06/08/2020	Bond Future			9.20523	92.74725	9.12688	93.21261		14.91	2,782,417.50	30	106,7
R2030	On	05/11/2020	Bond Future			9.39641	93.70534	9.31467	94.17607		16.56	1,405,580.10	15	6,96
R2030	On	04/02/2021	Bond Future			9.59134	90.75981	9.50591	91.23630		16.20	0.00	0	
R2030	On	06/05/2021	Bond Future			9.79707	91.80666	9.70779	92.28875		13.90	0.00	0	
Total R2030 Future												4,187,997.60	45	113,67
R2030	On	06/08/2020	Bond Future	9.10	Call			998.43000	0.99843	752,060	14.77	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put			1,158.79000	1.15879	1,377,780	14.77	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call			1,027.44000	1.02744	776,770	14.78	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Put			1,128.10000	1.12810	1,342,790	14.78	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call			969.92000	0.96992	727,850	14.76	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call			37.03000	0.03703	18,100	13.99	0.00	0	80
R2030	On	06/08/2020	Bond Future	8.86	Put			2,057.25000	2.05725	2,378,110	14.51	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call			448.98000	0.44898	304,480	14.51	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Put			436.48000	0.43648	534,750	15.09	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Call			2,161.93000	2.16193	1,794,840	15.09	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call			860.87000	0.86087	636,100	14.73	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.20	Put			876.64000	0.87664	1,053,640	14.86	0.00	0	2,50
R2030	On	06/08/2020	Bond Future	9.20	Call			1,311.03000	1.31103	1,022,670	14.86	0.00	0	40
R2030	On	06/08/2020	Bond Future	8.50	Put			3,919.06000	3.91906	4,346,250	14.07	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call			83.44000	0.08344	45,270	14.07	0.00	0	40
R2030	On	06/08/2020	Bond Future	8.36	Put			4,757.24000	4.75724	5,203,670	13.99	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call			5,329.41000	5.32941	4,871,840	16.08	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put			0.83000	0.00083	0,940	16.43	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			8,786.64000	8.78664	8,321,390	16.43	0.00	0	40

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	06/08/2020	Bond Future	9.75	Put			126.98000	0.12698	157,120	15.56	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call			3,745.11000	3.74511	3,309,890	15.56	0.00	0	4
R2030	On	06/08/2020	Bond Future	9.05	Put			1,320.48000	1.32048	1,561,070	14.73	0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Put			0.24000	0.00024	0,270	16.43	0.00	0	6
R2030	On	06/08/2020	Bond Future	10.00	Put			44.03000	0.04403	53,960	15.99	0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			5,061.78000	5.06178	4,606,350	15.99	0.00	0	4
R2030	On	06/08/2020	Bond Future	10.75	Put			0.58000	0.00058	0,650	16.43	0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			9,047.28000	9.04728	8,581,990	16.43	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			35.21000	0.03521	43,000	16.08	0.00	0	
R2030	On	06/08/2020	Bond Future	11.47	Put			0.00000	0.00000	0,000	16.43	0.00	0	6
R2030	On	06/08/2020	Bond Future	11.25	Call			11,597.52000	11.59752	11,132,160	16.43	0.00	0	
R2030	On	06/08/2020	Bond Future	11.25	Put			0.01000	0.00001	0,010	16.43	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Put			16.80000	0.01680	20,220	16.36	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Call			6,187.98000	6.18798	5,726,040	16.36	0.00	0	6
R2030	On	06/08/2020	Bond Future	10.87	Call			9,668.74000	9.66874	9,203,410	16.43	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Put			1,190.03000	1.19003	1,413,320	14.76	0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Call			4,795.03000	4.79503	4,342,250	15.90	0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Put			54.88000	0.05488	67,460	15.90	0.00	0	5,8
R2030	On	06/08/2020	Bond Future	10.40	Call			7,203.42000	7.20342	6,739,110	16.43	0.00	0	
R2030	On	06/08/2020	Bond Future	10.40	Put			5.82000	0.00582	6,870	16.43	0.00	0	
R2030	On	06/08/2020	Bond Future	11.47	Call			12,687.13000	12.68713	12,221,770	16.43	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Call			4,366.18000	4.36618	4,069,500	16.67	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Put			2,454.93000	2.45493	2,628,980	16.67	0.00	0	2,5
R2030	On	05/11/2020	Bond Future	9.99	Call			5,589.42000	5.58942	5,254,290	17.00	0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Put			1,792.95000	1.79295	1,928,550	17.00	0.00	0	5,0
R2030	On	05/11/2020	Bond Future	8.36	Put			6,934.06000	6.93406	7,276,050	15.91	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			3,101.73000	3.10173	3,308,550	16.49	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			3,565.83000	3.56583	3,300,620	16.50	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			3,074.50000	3.07450	3,280,020	16.50	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			3,505.43000	3.50543	3,242,820	16.48	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			3,128.95000	3.12895	3,337,070	16.48	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			1,463.10000	1.46310	1,313,950	15.93	0.00	0	15,4
R2030	On	05/11/2020	Bond Future	9.03	Put			4,200.95000	4.20095	4,455,870	16.25	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			2,536.77000	2.53677	2,320,960	16.25	0.00	0	15,4
R2030	On	05/11/2020	Bond Future	10.37	Call			7,104.84000	7.10484	6,734,390	17.52	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			1,262.11000	1.26211	1,362,390	17.52	0.00	0	15,4
R2030	On	05/11/2020	Bond Future	9.39	Call			3,535.66000	3.53566	3,271,750	16.49	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			1,167.32000	1.16732	1,040,890	15.91	0.00	0	1,0
R2030	On	05/11/2020	Bond Future	9.04	Put			4,167.16000	4.16716	4,420,720	16.26	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			2,562.10000	2.56210	2,344,930	16.26	0.00	0	1,0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/11/2020	Bond Future	10.06	Call			5,859.28000	5.85928	5,517,030	17.09	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			1,681.11000	1.68111	1,809,590	17.09	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	8.53	Put			6,146.15000	6.14615	6,467,730	15.93	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			1,845.24000	1.84524	1,670,040	16.04	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			3,560.75000	3.56075	3,788,670	16.39	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			3,069.82000	3.06982	2,827,010	16.39	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call			7,521.24000	7.52124	7,142,860	17.67	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			1,150.42000	1.15042	1,242,770	17.67	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.34	Put			7,030.54000	7.03054	7,374,840	15.91	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			862.19000	0.86219	761,710	15.91	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			4,842.32000	4.84232	5,121,700	16.12	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			2,105.62000	2.10562	1,914,270	16.12	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.61	Call			4,232.60000	4.23260	3,940,810	16.64	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			2,546.59000	2.54659	2,725,530	16.64	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put			5,305.82000	5.30582	5,601,350	16.04	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			1,195.94000	1.19594	1,067,200	15.91	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.86	Put			4,805.00000	4.80500	5,083,020	16.13	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			2,128.30000	2.12830	1,935,590	16.13	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	9.86	Call			5,104.90000	5.10490	4,783,770	16.86	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			2,023.09000	2.02309	2,172,690	16.86	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.10	Put			8,242.89000	8.24289	8,613,140	15.91	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Put			5,451.70000	5.45170	5,711,520	15.81	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			3,258.23000	3.25823	3,041,560	15.81	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.37	Put			8,432.04000	8.43204	8,766,040	15.61	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			1,776.13000	1.77613	1,633,640	15.61	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			8,478.07000	8.47807	8,812,970	15.61	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			5,319.83000	5.31983	5,575,520	15.84	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			3,381.79000	3.38179	3,159,960	15.84	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			5,287.23000	5.28723	5,541,890	15.84	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			3,332.06000	3.33206	3,112,300	15.83	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			5,352.57000	5.35257	5,609,300	15.83	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			1,760.82000	1.76082	1,619,230	15.61	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			6,370.34000	6.37034	6,657,010	15.67	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			2,660.30000	2.66030	2,470,480	15.67	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			6,469.95000	6.46995	6,149,300	16.55	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			2,691.02000	2.69102	2,846,860	16.55	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call			3,356.88000	3.35688	3,136,080	15.84	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Put			11,267.66000	11.26766	11,648,940	13.24	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			1,179.75000	1.17975	1,078,940	13.24	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.92	Call			5,083.81000	5.08381	4,807,890	13.85	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	06/05/2021	Bond Future	9.92	Put		3,943.39000	3.94339	4,149,560	13.85	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call		3,212.15000	3.21215	3,002,920	13.38	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		1,192.70000	1.19270	1,272,810	14.80	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		2,398.80000	2.39880	2,538,510	14.51	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		11,168.62000	11.16862	10,767,680	14.80	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		1,212.16000	1.21216	1,293,310	14.80	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		11,205.34000	11.20534	10,803,880	14.80	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		1,202.40000	1.20240	1,283,030	14.80	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call		11,242.08000	11.24208	10,840,100	14.80	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		5,906.27000	5.90627	6,179,130	13.38	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		5,443.99000	5.44399	5,157,350	13.93	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		3,666.97000	3.66697	3,862,420	13.93	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		6,138.98000	6.13898	6,418,720	13.34	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		3,049.74000	3.04974	2,847,390	13.34	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		7,773.44000	7.77344	7,431,060	14.51	0.00	0	
Total R2030 Option											0.00	0	140,02
Total For R2030											4,187,997.60	45	253,65
R2032	On	06/08/2020	Bond Future			10.12344	90.36054	10.05033	90.81175	17.51	0.00	0	106,62
R2032	On	05/11/2020	Bond Future			10.33355	87.14966	10.25733	87.60619	20.23	0.00	0	70
R2032	On	04/02/2021	Bond Future			10.54505	88.13550	10.46558	88.59752	18.98	0.00	0	
R2032	On	06/05/2021	Bond Future			10.76445	85.00546	10.68155	85.47302	17.06	0.00	0	
Total R2032 Future											0.00	0	107,38
R2032	On	06/08/2020	Bond Future	9.29	Put		4,950.25000	4.95025	5,373,460	16.29	0.00	0	
R2032	On	06/08/2020	Bond Future	9.29	Call		62.41000	0.06241	34,410	16.29	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.91	Call		830.01000	0.83001	625,080	17.08	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put		1,705.11000	1.70511	1,951,390	17.08	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.47	Call		154.05000	0.15405	94,630	16.44	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put		3,851.77000	3.85177	4,243,560	16.44	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Call		140.33000	0.14033	85,240	16.42	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put		3,969.25000	3.96925	4,365,370	16.42	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Put		8,308.92000	8.30892	8,758,450	16.26	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Call		2.73000	0.00273	1,050	16.26	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.46	Call		147.06000	0.14706	89,830	16.43	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Put		3,910.35000	3.91035	4,304,330	16.43	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put		8,483.18000	8.48318	8,822,740	19.32	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call		1,193.25000	1.19325	1,076,280	19.32	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	9.61	Put		6,067.16000	6.06716	6,351,150	19.42	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Put		6,824.14000	6.82414	7,128,270	19.32	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call		1,713.87000	1.71387	1,561,470	19.32	0.00	0	1,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	05/11/2020	Bond Future	11.08	Call		6,655.56000	6.65556	6,318,700	20.93	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call		2,418.27000	2.41827	2,226,110	19.56	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put		5,417.00000	5.41700	5,681,370	19.56	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call		2,370.29000	2.37029	2,180,600	19.54	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put		2,044.86000	2.04486	2,172,460	20.79	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Put		9,415.82000	9.41582	9,771,910	19.32	0.00	0	
R2032	On	05/11/2020	Bond Future	8.94	Call		975.64000	0.97564	875,200	19.32	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.61	Call		2,053.01000	2.05301	1,880,470	19.42	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call		6,299.56000	6.29956	5,970,630	20.79	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		5,495.09000	5.49509	5,761,930	19.54	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		1,898.27000	1.89827	2,017,940	20.93	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		2,394.21000	2.39421	2,203,280	19.55	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		5,455.94000	5.45594	5,721,540	19.55	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		7,847.15000	7.84715	8,134,510	18.23	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		2,731.97000	2.73197	2,556,420	18.23	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		7,803.80000	7.80380	8,090,270	18.23	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		2,692.48000	2.69248	2,518,710	18.23	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		7,890.65000	7.89065	8,178,900	18.23	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		1,387.25000	1.38725	1,280,510	18.23	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		9,363.92000	9.36392	9,679,850	18.23	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		2,111.37000	2.11137	1,965,280	18.23	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call		5,954.34000	5.95434	5,671,260	19.04	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		3,920.00000	3.92000	4,098,940	19.04	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.62	Call		2,712.18000	2.71218	2,537,520	18.23	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		11,977.19000	11.97719	12,332,470	18.23	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		9,914.18000	9.91418	9,560,210	18.16	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		2,281.09000	2.28109	2,394,680	18.16	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		9,845.53000	9.84553	9,492,730	18.16	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		2,311.90000	2.31190	2,426,660	18.16	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		11,495.62000	11.49562	11,117,310	18.16	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		1,671.23000	1.67123	1,760,480	18.16	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put		6,127.25000	6.12725	6,371,990	16.53	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call		4,104.53000	4.10453	3,881,710	16.53	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call		9,879.84000	9.87984	9,526,450	18.16	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		2,296.45000	2.29645	2,410,620	18.16	0.00	0	
Total R2032 Option											0.00	0	18,27
Total For R2032											0.00	0	125,65
R2035	On	06/08/2020	Bond Future			10.78423	90.10668	10.72627	90.48506	19.86	180,213.36	2	106,96
R2035	On	05/11/2020	Bond Future			11.00098	86.56409	10.94057	86.94698	22.81	0.00	0	5,70

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035	On	04/02/2021	Bond Future			11.22401	87.54281	11.16097	87.93042		21.39	0.00	0	
R2035	On	06/05/2021	Bond Future			11.44644	84.07482	11.38076	84.46699		19.32	0.00	0	
Total R2035 Future												180,213.36	2	112,66
R2035	On	06/08/2020	Bond Future	8.75	Call			0.01000	0.00001	0,000	18.32	0.00	0	3,00
R2035	On	06/08/2020	Bond Future	9.09	Call			0.29000	0.00029	0,100	18.32	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.67	Put			7,363.78000	7.36378	7,733,890	18.32	0.00	0	
R2035	On	06/08/2020	Bond Future	9.67	Call			17.68000	0.01768	9,410	18.32	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.00	Put			12,484.66000	12.48466	12,862,950	18.32	0.00	0	
R2035	On	06/08/2020	Bond Future	9.00	Call			0.13000	0.00013	0,040	18.32	0.00	0	24,70
R2035	On	06/08/2020	Bond Future	8.75	Put			14,505.61000	14.50561	14,883,980	18.32	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Put			5,527.70000	5.52770	5,878,250	18.32	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Call			65.26000	0.06526	39,650	18.32	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Put			5,664.35000	5.66435	6,017,120	18.32	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Call			629.40000	0.62940	483,540	18.97	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Put			2,467.13000	2.46713	2,699,650	18.97	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.09	Put			11,771.39000	11.77139	12,149,580	18.32	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Call			68.59000	0.06859	41,890	18.32	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put			5,595.92000	5.59592	5,947,600	18.32	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call			72.06000	0.07206	44,230	18.32	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call			2,457.04000	2.45704	2,298,730	21.75	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put			6,405.81000	6.40581	6,630,390	21.75	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call			2,408.19000	2.40819	2,251,900	21.72	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put			6,493.04000	6.49304	6,719,640	21.72	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call			2,432.54000	2.43254	2,275,240	21.74	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put			6,449.31000	6.44931	6,674,900	21.74	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			9,418.15000	9.41815	9,663,890	20.46	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.05	Call			2,580.78000	2.58078	2,445,280	20.46	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put			9,867.63000	9.86763	10,119,740	20.46	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put			5,478.30000	5.47830	5,650,100	21.06	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.06	Call			2,599.79000	2.59979	2,463,590	20.46	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			9,817.01000	9.81701	10,068,420	20.46	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			2,561.85000	2.56185	2,427,060	20.46	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			9,918.41000	9.91841	10,171,230	20.46	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			2,755.23000	2.75523	2,613,360	20.46	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call			5,348.78000	5.34878	5,132,970	21.06	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			9,006.40000	9.00640	8,730,800	19.98	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			3,379.32000	3.37932	3,495,890	19.98	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call			7,747.81000	7.74781	7,491,110	19.55	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			4,044.76000	4.04476	4,180,230	19.55	0.00	0	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
R2035	On	06/05/2021	Bond Future	11.32	Call		5,484.84000	5.48484	5,271,980	18.94	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		5,850.09000	5.85009	6,029,400	18.94	0.00	0	79
R2035	On	06/05/2021	Bond Future	12.36	Call		8,969.32000	8.96932	8,694,220	19.96	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		3,396.24000	3.39624	3,513,310	19.96	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Call		6,196.09000	6.19609	5,968,070	19.14	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		5,191.12000	5.19112	5,355,270	19.14	0.00	0	1,65
R2035	On	06/05/2021	Bond Future	10.24	Put		10,091.31000	10.09131	10,345,080	18.44	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		2,819.94000	2.81994	2,681,540	18.44	0.00	0	79
R2035	On	06/05/2021	Bond Future	12.35	Call		8,932.27000	8.93227	8,657,690	19.95	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		3,413.24000	3.41324	3,530,830	19.95	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call		10,511.92000	10.51192	10,217,590	20.54	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		2,770.64000	2.77064	2,868,480	20.54	0.00	0	1,65
R2035	On	06/05/2021	Bond Future	10.81	Put		7,571.19000	7.57119	7,786,140	18.49	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		4,044.71000	4.04471	3,867,490	18.49	0.00	0	1,65
Total R2035 Option											0.00	0	37,85
Total For R2035											180,213.36	2	150,55
R2037	On	06/08/2020	Bond Future			11.03789	81.19700	10.96983	81.63436	22.19	0.00	0	112,24
R2037	On	05/11/2020	Bond Future			11.24799	82.03578	11.17715	82.47816	24.33	0.00	0	27
R2037	On	04/02/2021	Bond Future			11.46388	78.70817	11.39003	79.15592	24.07	0.00	0	
R2037	On	06/05/2021	Bond Future			11.68764	79.61626	11.61068	80.06935	20.60	0.00	0	
Total R2037 Future											0.00	0	112,52
R2037	On	06/08/2020	Bond Future	9.87	Call		16.22000	0.01622	8,100	20.54	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put		7,612.90000	7.61290	8,042,140	20.54	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call		17.19000	0.01719	8,630	20.54	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put		7,540.05000	7.54005	7,968,850	20.54	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call		15.29000	0.01529	7,590	20.54	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put		7,685.87000	7.68587	8,115,530	20.54	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call		1,729.16000	1.72916	1,589,090	23.18	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put		8,373.95000	8.37395	8,676,260	23.18	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		1,746.66000	1.74666	1,605,580	23.18	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		8,320.74000	8.32074	8,622,040	23.18	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		1,711.77000	1.71177	1,572,720	23.18	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		8,427.36000	8.42736	8,730,690	23.18	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		3,952.54000	3.95254	4,106,460	24.29	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		7,366.53000	7.36653	7,072,700	24.29	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		7,128.27000	7.12827	6,839,350	24.22	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		4,114.14000	4.11414	4,272,970	24.22	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put		8,941.18000	8.94118	9,214,320	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		9,866.35000	9.86635	10,154,800	23.08	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/02/2021	Bond Future	10.27	Call		2,671.63000	2.67163	2,513,920	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		9,967.31000	9.96731	10,257,350	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		9,567.55000	9.56755	9,851,200	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		13,438.79000	13.43879	13,775,300	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		1,660.87000	1.66087	1,549,630	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call		2,690.63000	2.69063	2,532,130	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		9,916.74000	9.91674	10,205,990	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		2,709.72000	2.70972	2,550,420	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		3,088.94000	3.08894	2,914,330	23.08	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call		13,807.89000	13.80789	13,422,650	25.61	0.00	0	30
R2037	On	04/02/2021	Bond Future	13.73	Put		1,330.86000	1.33086	1,393,370	25.61	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Call		3,939.64000	3.93964	3,734,230	23.18	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		7,335.62000	7.33562	7,577,960	23.18	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call		2,826.07000	2.82607	2,661,970	23.08	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		8,347.50000	8.34750	8,042,080	21.03	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		3,778.53000	3.77853	3,926,200	21.03	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		8,382.31000	8.38231	8,076,270	21.05	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		3,759.51000	3.75951	3,906,560	21.05	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		8,417.15000	8.41715	8,110,500	21.06	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		3,740.57000	3.74057	3,887,010	21.06	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											0.00	0	113,81
R2040	On	06/08/2020	Bond Future			11.24788	82.67533	11.19994	82.99787	23.21	0.00	0	56,6
R2040	On	05/11/2020	Bond Future			11.45822	83.52938	11.40825	83.85578	25.16	0.00	0	
R2040	On	04/02/2021	Bond Future			11.67467	79.96831	11.62250	80.29881	24.93	0.00	0	
R2040	On	06/05/2021	Bond Future			11.89860	80.89105	11.84418	81.22547	21.31	0.00	0	
Total R2040 Future											0.00	0	56,61
R2040	On	06/08/2020	Bond Future	10.03	Call		11.71000	0.01171	6,410	21.35	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Put		8,559.45000	8.55945	8,876,690	21.35	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Call		12.44000	0.01244	6,850	21.35	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Put		8,481.24000	8.48124	8,798,190	21.35	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Call		11.02000	0.01102	6,000	21.35	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Put		8,637.80000	8.63780	8,955,320	21.35	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Call		544.09000	0.54409	426,500	21.92	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Put		2,961.72000	2.96172	3,166,670	21.92	0.00	0	12,45
R2040	On	06/08/2020	Bond Future	11.26	Call		1,687.08000	1.68708	1,460,950	22.83	0.00	0	
R2040	On	06/08/2020	Bond Future	11.26	Put		1,283.31000	1.28331	1,379,720	22.83	0.00	0	5
R2040	On	06/08/2020	Bond Future	9.57	Put		12,298.80000	12.29880	12,621,070	21.35	0.00	0	
R2040	On	06/08/2020	Bond Future	9.57	Call		0.46000	0.00046	0,190	21.35	0.00	0	80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	06/08/2020	Bond Future	10.07	Put		8,247.53000	8.24753	8,563,510	21.35	0.00	0	
R2040	On	06/08/2020	Bond Future	10.07	Call		14.89000	0.01489	8,330	21.35	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.79	Call		440.66000	0.44066	338,750	21.78	0.00	0	
R2040	On	06/08/2020	Bond Future	10.79	Put		3,284.25000	3.28425	3,504,880	21.78	0.00	0	80
R2040	On	05/11/2020	Bond Future	11.00	Put		5,914.07000	5.91407	6,082,860	24.17	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call		3,165.86000	3.16586	3,008,250	24.17	0.00	0	2,38
R2040	On	05/11/2020	Bond Future	9.73	Put		13,145.10000	13.14510	13,409,890	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		827.34000	0.82734	765,730	23.80	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put		9,840.07000	9.84007	10,071,270	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Call		1,485.99000	1.48599	1,390,790	23.80	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call		5,450.89000	5.45089	5,238,200	25.10	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		3,574.83000	3.57483	3,688,540	25.10	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		14,845.70000	14.84570	15,123,330	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		611.97000	0.61197	563,200	23.80	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put		11,292.14000	11.29214	11,539,670	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		1,148.13000	1.14813	1,069,260	23.80	0.00	0	2,38
R2040	On	05/11/2020	Bond Future	11.50	Call		4,748.41000	4.74841	4,550,350	24.87	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		4,150.73000	4.15073	4,279,070	24.87	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.31	Call		1,618.40000	1.61840	1,517,210	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		9,362.81000	9.36281	9,588,020	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		1,635.50000	1.63550	1,533,560	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		9,304.16000	9.30416	9,528,620	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		1,601.41000	1.60141	1,500,990	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		9,421.67000	9.42167	9,647,650	23.80	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		16,870.11000	16.87011	17,134,660	23.81	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		1,224.46000	1.22446	1,158,510	23.81	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		11,932.56000	11.93256	12,157,540	23.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		2,301.90000	2.30190	2,196,380	23.81	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		5,580.10000	5.58010	5,393,020	24.46	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		5,914.95000	5.91495	6,058,370	24.46	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		16,291.93000	16.29193	16,552,670	23.81	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		1,317.37000	1.31737	1,247,610	23.81	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		12,956.98000	12.95698	13,191,610	23.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		2,015.73000	2.01573	1,919,860	23.81	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		6,129.72000	6.12972	5,932,740	24.65	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		5,388.46000	5.38846	5,521,980	24.65	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.41	Call		2,613.80000	2.61380	2,498,320	23.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		10,963.34000	10.96334	11,178,360	23.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		2,632.96000	2.63296	2,516,890	23.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		10,908.04000	10.90804	11,122,470	23.81	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	04/02/2021	Bond Future	10.40	Call			2,594.74000	2.59474	2,479,850	23.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put			11,018.84000	11.01884	11,234,450	23.81	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call			7,964.91000	7.96491	7,745,720	21.49	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put			4,425.83000	4.42583	4,541,060	21.49	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call			7,896.32000	7.89632	7,678,090	21.47	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put			4,471.78000	4.47178	4,587,970	21.47	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call			7,930.73000	7.93073	7,712,010	21.48	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put			4,448.89000	4.44889	4,564,590	21.48	0.00	0	
Total R2040 Option												0.00	0	34,07
Total For R2040												0.00	0	90,66
R2044	On	06/08/2020	Bond Future			11.40744	78.70658	11.35946	79.02482		24.27	46,594,295.36	592	60,73
R2044	On	05/11/2020	Bond Future			11.61518	79.51956	11.56512	79.84161		26.40	0.00	0	
R2044	On	04/02/2021	Bond Future			11.82912	76.03840	11.77682	76.36441		26.15	0.00	0	
R2044	On	06/05/2021	Bond Future			12.05025	76.91577	11.99563	77.24570		22.32	0.00	0	
Total R2044 Future												46,594,295.36	592	60,73
R2044	On	06/08/2020	Bond Future	9.87	Call			1.44000	0.00144	0,650	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put			11,091.11000	11.09111	11,408,560	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Call			1.55000	0.00155	0,710	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Put			11,008.18000	11.00818	11,325,580	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Call			1.34000	0.00134	0,600	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Put			3,358.54000	3.35854	3,580,530	22.63	501,274.20	140	
R2044	On	06/08/2020	Bond Future	11.09	Put			2,528.29000	2.52829	2,708,770	22.93	346,722.56	128	47
R2044	On	06/08/2020	Bond Future	9.01	Put			18,733.78000	18.73378	19,052,020	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Call			0.00000	0.00000	0,000	22.39	0.00	140	
R2044	On	06/08/2020	Bond Future	9.66	Put			12,863.63000	12.86363	13,181,700	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.66	Call			0.28000	0.00028	0,110	22.39	30.80	280	
R2044	On	06/08/2020	Bond Future	10.93	Call			408.64000	0.40864	312,390	22.63	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Put			11,174.18000	11.17418	11,491,680	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Put			15,499.02000	15.49902	15,817,250	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Call			0.02000	0.00002	0,010	22.39	1.28	128	47
R2044	On	06/08/2020	Bond Future	9.98	Put			10,186.29000	10.18629	10,502,900	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.98	Call			3.16000	0.00316	1,530	22.39	391.68	256	47
R2044	On	06/08/2020	Bond Future	11.09	Call			699.14000	0.69914	561,380	22.93	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call			2,897.31000	2.89731	2,749,050	25.14	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put			6,280.32000	6.28032	6,454,110	25.14	0.00	0	52
R2044	On	05/11/2020	Bond Future	10.04	Put			12,051.54000	12.05154	12,301,980	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call			1,022.09000	1.02209	950,480	25.06	0.00	0	52
R2044	On	05/11/2020	Bond Future	9.34	Put			17,399.72000	17.39972	17,687,370	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put			10,098.14000	10.09814	10,328,060	25.06	0.00	0	

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	11.38	Put		5,034.89000	5.03489	5,182,330	25.60	1,388,864.44	268	30
R2044	On	05/11/2020	Bond Future	10.35	Call		1,455.18000	1.45518	1,362,330	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put		10,036.63000	10.03663	10,265,830	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call		1,470.99000	1.47099	1,377,420	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put		9,975.36000	9.97536	10,203,840	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call		1,439.49000	1.43949	1,347,360	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call		997.81000	0.99781	927,480	25.06	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.29	Put		17,822.34000	17.82234	18,112,020	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call		370.36000	0.37036	337,990	25.06	90,581.32	268	30
R2044	On	05/11/2020	Bond Future	9.96	Put		12,607.50000	12.60750	12,862,990	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call		927.50000	0.92750	860,940	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call		3,823.63000	3.82363	3,649,020	25.60	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call		682.47000	0.68247	629,870	25.06	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.97	Put		12,537.21000	12.53721	12,792,070	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		938.96000	0.93896	871,770	25.06	467,268.72	536	30
R2044	On	05/11/2020	Bond Future	8.87	Put		21,575.19000	21.57519	21,878,760	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		187.59000	0.18759	169,110	25.06	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	10.02	Put		12,189.16000	12.18916	12,440,880	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call		399.34000	0.39934	364,940	25.06	0.00	0	5
R2044	On	05/11/2020	Bond Future	11.17	Call		3,201.00000	3.20100	3,043,530	25.30	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put		5,826.06000	5.82606	5,990,640	25.30	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call		3,979.66000	3.97966	3,801,080	25.67	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put		4,860.58000	4.86058	5,004,050	25.67	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put		14,362.25000	14.36225	14,631,700	25.06	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call		2,267.15000	2.26715	2,163,670	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		12,100.83000	12.10083	12,323,360	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		2,284.56000	2.28456	2,180,510	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		12,041.44000	12.04144	12,263,400	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		2,249.82000	2.24982	2,146,910	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		12,160.41000	12.16041	12,383,510	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		3,200.95000	3.20095	3,069,290	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		9,473.51000	9.47351	9,667,860	25.03	1,353,500.40	140	20
R2044	On	04/02/2021	Bond Future	10.29	Call		2,147.68000	2.14768	2,048,150	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		12,522.17000	12.52217	12,748,650	25.03	3,569,622.00	280	20
R2044	On	04/02/2021	Bond Future	9.66	Put		16,763.79000	16.76379	17,023,050	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		1,257.48000	1.25748	1,190,730	25.03	166,702.20	140	20
R2044	On	04/02/2021	Bond Future	10.04	Put		14,108.02000	14.10802	14,348,170	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		1,755.20000	1.75520	1,669,340	25.03	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		7,334.03000	7.33403	7,125,200	22.25	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		4,778.17000	4.77817	4,899,270	22.25	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	06/05/2021	Bond Future	12.44	Call		7.36687000	7.36687	7,157,560	22.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		4,753.96000	4.75396	4,874,580	22.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		7,399.75000	7.39975	7,189,950	22.27	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		4,729.87000	4.72987	4,850,000	22.27	0.00	0	
Total R2044 Option											7,884,959.60	2,704	13,76
Total For R2044											54,479,254.96	3,296	74,50
R2048	On	06/08/2020	Bond Future			11.35756	82.05001	11.30953	82.37523	23.56	34,050,754.15	415	113,08
R2048	On	05/11/2020	Bond Future			11.56334	78.48725	11.51317	78.81633	26.97	216,860,271.75	2,763	2,76
R2048	On	04/02/2021	Bond Future			11.77533	79.37469	11.72284	79.70790	25.19	0.00	0	
R2048	On	06/05/2021	Bond Future			11.98597	75.87567	11.93115	76.21285	22.78	0.00	0	
Total R2048 Future											250,911,025.90	3,178	115,85
R2048	On	06/08/2020	Bond Future	10.19	Call		14.80000	0.01480	8,270	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Put		8,337.69000	8.33769	8,656,380	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Call		15.72000	0.01572	8,840	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Put		8,257.45000	8.25745	8,575,790	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Call		13.92000	0.01392	7,740	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Put		8,418.09000	8.41809	8,737,130	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Put		98.39000	0.09839	100,590	24.61	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Call		6,051.74000	6.05174	5,728,720	24.61	0.00	0	8
R2048	On	06/08/2020	Bond Future	11.80	Put		404.96000	0.40496	430,560	23.65	0.00	0	
R2048	On	06/08/2020	Bond Future	11.80	Call		3,615.67000	3.61567	3,316,050	23.65	0.00	0	4
R2048	On	06/08/2020	Bond Future	11.10	Put		2,282.31000	2.28231	2,451,940	22.25	0.00	0	
R2048	On	06/08/2020	Bond Future	11.10	Call		834.73000	0.83473	679,140	22.25	0.00	0	4
R2048	On	06/08/2020	Bond Future	12.75	Put		18.46000	0.01846	17,600	26.00	0.00	0	
R2048	On	06/08/2020	Bond Future	12.75	Call		8,811.73000	8.81173	8,485,650	26.00	0.00	0	8
R2048	On	06/08/2020	Bond Future	10.35	Put		7,077.19000	7.07719	7,387,910	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	10.35	Call		37.10000	0.03710	22,600	21.68	0.00	0	6
R2048	On	06/08/2020	Bond Future	11.85	Put		348.78000	0.34878	369,720	23.73	0.00	0	
R2048	On	06/08/2020	Bond Future	11.85	Call		3,873.48000	3.87348	3,569,200	23.73	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Put		2,063.70000	2.06370	2,219,230	22.37	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Call		965.86000	0.96586	796,170	22.37	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Put		3,596.85000	3.59685	3,833,430	21.82	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Call		358.71000	0.35871	270,070	21.82	0.00	0	6
R2048	On	06/08/2020	Bond Future	9.25	Put		16,583.45000	16.58345	16,908,660	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	9.25	Call		0.01000	0.00001	0,000	21.68	0.00	0	20,6
R2048	On	06/08/2020	Bond Future	9.00	Put		19,009.40000	19.00940	19,334,620	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	9.00	Call		0.00000	0.00000	0,000	21.68	0.00	0	3,00
R2048	On	05/11/2020	Bond Future	11.00	Put		6,379.21000	6.37921	6,558,510	25.54	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call		2,862.72000	2.86272	2,712,940	25.54	0.00	0	9

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048	On	05/11/2020	Bond Future	10.00	Put		12,254.34000	12.25434	12,511,430	25.54		0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call		1,009.33000	1.00933	937,340	25.54		0.00	0	94
R2048	On	05/11/2020	Bond Future	10.04	Call		1,060.00000	1.06000	985,320	25.54		0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		11,971.33000	11.97133	12,225,730	25.54		0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		1,034.44000	1.03444	961,110	25.54		0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		12,112.34000	12.11234	12,368,090	25.54		0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call		1,047.16000	1.04716	973,160	25.54		0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		12,041.70000	12.04170	12,296,780	25.54		0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		2,540.46000	2.54046	2,426,670	24.09		0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		11,271.44000	11.27144	11,490,860	24.09		0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		2,502.11000	2.50211	2,389,530	24.09		0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		11,388.00000	11.38800	11,608,630	24.09		0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call		2,521.24000	2.52124	2,408,050	24.09		0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		11,329.61000	11.32961	11,549,630	24.09		0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		7,294.43000	7.29443	7,082,000	22.62		0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		4,844.54000	4.84454	4,969,290	22.62		0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		7,327.57000	7.32757	7,114,640	22.63		0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		4,819.59000	4.81959	4,943,840	22.63		0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		7,360.75000	7.36075	7,147,320	22.64		0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		4,794.77000	4.79477	4,918,520	22.64		0.00	0	
Total R2048 Option											0.00	0	29,34	
Total For R2048											250,911,025.90	3,178	145,24	
R208	On	06/08/2020	Bond Future			3.42039	104.53609	3.51958	104.47314	0.30		0.00	0	22,44
R208	On	05/11/2020	Bond Future			2.91173	102.22517	3.07301	102.16222	0.21		0.00	0	
Total R208 Future											0.00	0	22,44	
R208	On	06/08/2020	Bond Future	5.56	Call		1,279.68000	1.27968	1,342,630	0.36		0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Put		0.00000	0.00000	0,000	0.36		0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Call		1,285.88000	1.28588	1,348,830	0.36		0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Put		0.00000	0.00000	0,000	0.36		0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Call		1,273.48000	1.27348	1,336,430	0.36		0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Put		0.00000	0.00000	0,000	0.36		0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call		661.45000	0.66145	724,400	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		665.30000	0.66530	728,250	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		657.60000	0.65760	720,550	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		
Total For R208											0.00	0	22,44	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	06/08/2020	Bond Future			10.65028	69.11437	10.59207	69.44353		22.45	2,073,431.10	30	59,86
R209	On	05/11/2020	Bond Future			10.84018	66.68872	10.77975	67.02169		26.38	0.00	0	2,50
R209	On	04/02/2021	Bond Future			11.03031	67.44310	10.96757	67.78010		24.58	0.00	0	
R209	On	06/05/2021	Bond Future			11.22575	65.07962	11.16060	65.42065		22.32	0.00	0	46
Total R209 Future												2,073,431.10	30	62,84
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	21.24	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Put			39,981.13000	39.98113	40,310,290	21.24	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	21.24	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Put			39,872.80000	39.87280	40,201,960	21.24	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	21.24	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put			40,089.61000	40.08961	40,418,770	21.24	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call			1,972.43000	1.97243	1,844,070	25.63	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put			6,435.49000	6.43549	6,640,100	25.63	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call			1,990.43000	1.99043	1,861,280	25.63	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put			6,392.77000	6.39277	6,596,590	25.63	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call			1,954.54000	1.95454	1,826,970	25.63	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put			6,478.39000	6.47839	6,683,790	25.63	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call			2,826.00000	2.82600	2,689,080	23.81	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put			7,696.23000	7.69623	7,896,310	23.81	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			2,844.80000	2.84480	2,707,260	23.81	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put			7,655.28000	7.65528	7,854,740	23.81	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call			2,807.27000	2.80727	2,670,980	23.81	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put			7,737.32000	7.73732	7,938,030	23.81	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Put			8,017.49000	8.01749	8,222,010	21.25	0.00	0	1,00
R209	On	06/05/2021	Bond Future	10.25	Call			2,965.04000	2.96504	2,828,530	21.25	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Call			5,316.07000	5.31607	5,120,310	22.06	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			4,848.77000	4.84877	4,994,040	22.06	0.00	0	1,00
R209	On	06/05/2021	Bond Future	12.25	Call			8,288.89000	8.28889	8,044,150	23.32	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			2,914.69000	2.91469	3,010,980	23.32	0.00	0	1,00
R209	On	06/05/2021	Bond Future	12.23	Call			8,224.67000	8.22467	7,980,770	23.29	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			2,943.12000	2.94312	3,040,250	23.29	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			8,256.88000	8.25688	8,012,560	23.30	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			2,928.97000	2.92897	3,025,680	23.30	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			8,192.70000	8.19270	7,949,210	23.27	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			2,957.55000	2.95755	3,055,090	23.27	0.00	0	
Total R209 Option												0.00	0	3,00
Total For R209												2,073,431.10	30	65,84
R210	On	06/08/2020	Bond Future			182.29042	182.29042	181.88976	181.88976			0.00	0	1,92
R210	On	05/11/2020	Bond Future			181.54354	181.54354	181.13980	181.13980			0.00	0	62

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R210	On	04/02/2021			183.63965	183.63965	183.23198	183.23198				0.00	0	
R210	On	06/05/2021			183.08970	183.08970	182.67766	182.67766				0.00	0	
Total R210 Future												0.00	0	2,57
Total For R210												0.00	0	2,57
R212	On	06/08/2020			165.55994	165.55994	165.59544	165.59544				33,111,988.00	200	6,98
R212	On	05/11/2020			167.31083	167.31083	167.34773	167.34773				0.00	0	1,52
R212	On	04/02/2021			166.94792	166.94792	166.98593	166.98593				0.00	0	
R212	On	06/05/2021			168.91138	168.91138	168.95014	168.95014				0.00	0	
Total R212 Future												33,111,988.00	200	8,52
Total For R212												33,111,988.00	200	8,52
R213	On	06/08/2020			9.66085	85.76838	9.60770	86.07493		16.53		0.00	0	16,14
R213	On	05/11/2020			9.85648	83.12602	9.80110	83.43635		19.30		0.00	0	
R213	On	04/02/2021			10.05656	84.06579	9.99880	84.37999		18.04		0.00	0	
R213	On	06/05/2021			10.25713	81.50348	10.19697	81.82139		16.23		0.00	0	
Total R213 Future												0.00	0	16,14
R213	On	06/08/2020	9.29	Call			400.51000	0.40051	300,250	16.00		0.00	0	
R213	On	06/08/2020	9.29	Put			2,264.57000	2.26457	2,470,860	16.00		0.00	0	
R213	On	06/08/2020	9.30	Call			415.83000	0.41583	312,940	16.02		0.00	0	
R213	On	06/08/2020	9.30	Put			2,220.38000	2.22038	2,424,040	16.02		0.00	0	
R213	On	06/08/2020	9.31	Call			431.57000	0.43157	326,020	16.03		0.00	0	
R213	On	06/08/2020	9.31	Put			2,176.67000	2.17667	2,377,670	16.03		0.00	0	
R213	On	05/11/2020	9.60	Call			2,876.11000	2.87611	2,717,320	19.01		0.00	0	
R213	On	05/11/2020	9.60	Put			4,016.11000	4.01611	4,167,650	19.01		0.00	0	
R213	On	05/11/2020	9.61	Call			2,901.85000	2.90185	2,742,210	19.02		0.00	0	
R213	On	05/11/2020	9.61	Put			3,984.67000	3.98467	4,135,360	19.02		0.00	0	
R213	On	05/11/2020	9.59	Call			2,850.50000	2.85050	2,692,560	19.01		0.00	0	
R213	On	05/11/2020	9.59	Put			4,047.73000	4.04773	4,200,120	19.01		0.00	0	
R213	On	04/02/2021	9.39	Put			6,313.12000	6.31312	6,491,830	17.49		0.00	0	
R213	On	04/02/2021	9.40	Call			2,923.73000	2.92373	2,787,580	17.50		0.00	0	
R213	On	04/02/2021	9.40	Put			6,277.24000	6.27724	6,455,290	17.50		0.00	0	
R213	On	04/02/2021	9.41	Call			2,945.47000	2.94547	2,808,670	17.50		0.00	0	
R213	On	04/02/2021	9.41	Put			6,241.51000	6.24151	6,418,910	17.50		0.00	0	
R213	On	04/02/2021	9.39	Call			2,902.08000	2.90208	2,766,590	17.49		0.00	0	
R213	On	06/05/2021	11.91	Put			1,663.45000	1.66345	1,726,680	17.28		0.00	0	
R213	On	06/05/2021	11.89	Call			10,036.98000	10.03698	9,783,030	17.28		0.00	0	
R213	On	06/05/2021	11.89	Put			1,687.67000	1.68767	1,751,630	17.28		0.00	0	
R213	On	06/05/2021	11.90	Call			10,070.66000	10.07066	9,816,340	17.28		0.00	0	
R213	On	06/05/2021	11.90	Put			1,675.53000	1.67553	1,739,120	17.28		0.00	0	
R213	On	06/05/2021	11.91	Call			10,104.36000	10.10436	9,849,680	17.28		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 Option												0.00	0		
Total For R213												0.00	0	16,14	
R214	On	06/08/2020	Bond Future			10.92453	66.95837	10.87633	67.23512		23.99		0.00	0	20,6
R214	On	05/11/2020	Bond Future			11.11094	64.37376	11.06083	64.65384		28.24		0.00	0	3,10
R214	On	04/02/2021	Bond Future			11.30142	65.10162	11.24929	65.38510		26.26		0.00	0	
R214	On	06/05/2021	Bond Future			11.49002	62.57302	11.43586	62.85988		23.91		0.00	0	
Total R214 Future												0.00	0	23,72	
R214	On	06/08/2020	Bond Future	9.98	Call			47.08000	0.04708	29,770	22.67		0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put			5,563.16000	5.56316	5,822,600	22.67		0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call			49.50000	0.04950	31,450	22.67		0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put			5,499.96000	5.49996	5,758,660	22.67		0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call			44.76000	0.04476	28,170	22.67		0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put			5,626.56000	5.62656	5,886,720	22.67		0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call			1,979.85000	1.97985	1,870,150	27.42		0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put			6,803.19000	6.80319	6,973,570	27.42		0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call			1,997.98000	1.99798	1,887,600	27.42		0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put			6,758.33000	6.75833	6,928,030	27.42		0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call			1,961.83000	1.96183	1,852,790	27.42		0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put			6,848.26000	6.84826	7,019,300	27.42		0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call			2,799.46000	2.79946	2,684,450	25.44		0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put			8,221.12000	8.22112	8,389,590	25.44		0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call			2,818.27000	2.81827	2,702,750	25.44		0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put			8,177.66000	8.17766	8,345,620	25.44		0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call			2,780.72000	2.78072	2,666,240	25.44		0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			8,264.73000	8.26473	8,433,730	25.44		0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call			7,524.62000	7.52462	7,326,500	24.21		0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			3,383.04000	3.38304	3,471,780	24.21		0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			7,554.97000	7.55497	7,356,470	24.22		0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			3,365.95000	3.36595	3,454,310	24.22		0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			7,494.10000	7.49410	7,296,350	24.19		0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			3,400.03000	3.40003	3,489,140	24.19		0.00	0	
Total R214 Option												0.00	0		
Total For R214												0.00	0	23,72	
Total for Bond												379,684,141.87	7,041	1,343,58	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

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 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
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	

Contract Details	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										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			699.92900	699.92900	702.40400	702.40400				223,977,280.00	32	96
GOVI On 05/11/2020 GOVI			707.23400	707.23400	709.73900	709.73900				226,314,880.00	32	3
GOVI On 04/02/2021 GOVI			715.22500	715.22500	717.76200	717.76200				0.00	0	
GOVI On 06/05/2021 GOVI			723.46400	723.46400	726.03100	726.03100				0.00	0	
Total GOVI Future										450,292,160.00	64	1,02
GOVI On 06/08/2020 GOVI	728.13	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 06/08/2020 GOVI	728.13	Put			257,260.00000	25.72600	282,010,000			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			257,360.00000	25.73600	282,110,000			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			257,160.00000	25.71600	281,910,000			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			281,010.00000	28.10100	306,060,000			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			281,110.00000	28.11100	306,160,000			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			280,910.00000	28.09100	305,960,000			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			331,880.00000	33.18800	357,250,000			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			331,980.00000	33.19800	357,350,000			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			331,780.00000	33.17800	357,150,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			473,610.00000	47.36100	447,940,000			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			473,510.00000	47.35100	447,840,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Put			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 Intere
GOVI	On	06/05/2021	GOVI	678.69	Call			473,410.00000	47.34100	447,740,000		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												450,292,160.00	64	1,02
Total for GOVI												450,292,160.00	64	1,02
AL37	On	06/08/2020	Index Future			736.37900	736.37900	738.03000	738.03000			0.00	0	
AL37	On	05/11/2020	Index Future			744.06500	744.06500	745.73700	745.73700			0.00	0	
AL37	On	04/02/2021	Index Future			752.47200	752.47200	754.16600	754.16600			0.00	0	
AL37	On	06/05/2021	Index Future			761.14000	761.14000	762.85500	762.85500			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	06/08/2020	Index Future			810.00800	810.00800	813.67900	813.67900			0.00	0	
AL7T	On	05/11/2020	Index Future			818.46200	818.46200	822.17700	822.17700			0.00	0	
AL7T	On	04/02/2021	Index Future			827.71000	827.71000	831.47000	831.47000			0.00	0	
AL7T	On	06/05/2021	Index Future			837.24400	837.24400	841.04900	841.04900			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	06/08/2020	Index Future			708.65400	708.65400	711.09500	711.09500			1,055,894,460.00	149	20
ALBI	On	05/11/2020	Index Future			716.05000	716.05000	718.52200	718.52200			1,066,914,500.00	149	18
ALBI	On	04/02/2021	Index Future			724.14100	724.14100	726.64300	726.64300			0.00	0	
ALBI	On	06/05/2021	Index Future			732.48200	732.48200	735.01500	735.01500			0.00	0	
Total ALBI Future												2,122,808,960.00	298	36
Total For ALBI												2,122,808,960.00	298	36
IGOV	On	06/08/2020	Index Future			248.79100	248.79100	248.75300	248.75300			0.00	0	1,25
IGOV	On	05/11/2020	Index Future			251.44900	251.44900	251.41200	251.41200			0.00	0	4
IGOV	On	04/02/2021	Index Future			254.35200	254.35200	254.31500	254.31500			0.00	0	
IGOV	On	06/05/2021	Index Future			257.34200	257.34200	257.30600	257.30600			0.00	0	
Total IGOV Future												0.00	0	1,25
Total For IGOV												0.00	0	1,25
Total for Index												2,122,808,960.00	298	1,62
JIBAR f	On	19/08/2020	Jibar Future			3.71500	96.28500	3.69500	96.30500			0.00	0	
JIBAR f	On	16/09/2020	Jibar Future			3.69500	96.30500	3.69500	96.30500			0.00	0	
JIBAR f	On	21/10/2020	Jibar Future			3.63500	96.36500	3.59500	96.40500			0.00	0	
JIBAR f	On	18/11/2020	Jibar Future			3.62500	96.37500	3.59500	96.40500			0.00	0	
JIBAR f	On	15/12/2020	Jibar Future			3.63500	96.36500	3.59500	96.40500			0.00	40	
JIBAR f	On	20/01/2021	Jibar Future			3.62500	96.37500	3.58500	96.41500			0.00	0	
JIBAR f	On	17/03/2021	Jibar Future			3.68000	96.32000	3.63000	96.37000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.82000	96.18000	3.75000	96.25000			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
JIBAR f On 15/09/2021 Jibar Future			3.86500	96.13500	3.81500	96.18500			0.00	0	
JIBAR f On 15/12/2021 Jibar Future			4.08000	95.92000	4.01000	95.99000			0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.16500	95.83500	4.10500	95.89500			0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.42500	95.57500	4.36500	95.63500			0.00	0	
Total Jibar Future									0.00	40	1
Total For JIBAR FUTURE									0.00	40	1
Total for Jibar									0.00	40	1
5Y STN On 21/12/2021 Interest Rate Swap			90.82000	90.82000	90.77000	90.77000			0.00	0	
Total 5Y STND Future									0.00	0	5
Total For 5Y STND									0.00	0	5
Total for Interest Rate Swap									0.00	0	5
Total for Derivatives :									2,952,785,261.87	7,443	1,346,25
AA06 On 15/04/2021 Spot Bond				99.92743		99.90398			0.00	0	
Total AA06 SPOT									0.00	0	
Total For AA06									0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AA06/JIBAR SPOT									0.00	0	
Total For AA06/JIBAR									0.00	0	
AA07 On 15/04/2021 Spot Bond			5.73000	105.29722	5.72000	105.28806			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	107.28200	10.00000	107.25300			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	104.47831	11.37000	104.44614			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	104.72286	11.81000	104.69022			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	61.92799	100.00000	61.79167				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	54.11814	100.00000	53.99771				0.00	0	
Total AB026U SPOT										0.00	0	
Total For AB026U										0.00	0	
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB028U SPOT										0.00	0	
Total For AB028U										0.00	0	
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB029U SPOT										0.00	0	
Total For AB029U										0.00	0	
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB030U SPOT										0.00	0	
Total For AB030U										0.00	0	
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB031U SPOT										0.00	0	
Total For AB031U										0.00	0	
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB032U SPOT										0.00	0	
Total For AB032U										0.00	0	
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB033U SPOT										0.00	0	
Total For AB033U										0.00	0	
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB034U SPOT										0.00	0	
Total For AB034U										0.00	0	
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AB035U SPOT										0.00	0	
Total For AB035U										0.00	0	
ABC12: On 25/11/2020 Spot Bond			10.00000	107.49500	10.00000	107.46700				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3: On 07/12/2023 Spot Bond			4.85500	287.14235	4.85000	287.19641				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001: On 13/09/2026 Spot Bond				100.68507		100.66622				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003: On 18/07/2024 Spot Bond				101.21106		101.18871				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF007: On 01/12/2030 Spot Bond				101.01014		100.99074				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF19U: On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABF19U SPOT										0.00	0	
Total For ABF19U										0.00	0	
ABFN09: On 17/03/2026 Spot Bond				100.70804		100.68764				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14: On 14/05/2022 Spot Bond				102.03991		102.02133				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15: On 11/11/2020 Spot Bond				101.42911		101.41100				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN16: On 11/11/2022 Spot Bond				102.66464		102.64704				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18: On 26/09/2023 Spot Bond				102.52462		102.50631				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2 On 30/05/2022 Spot Bond				101.29549		101.27839				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond				102.72834		102.71269				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond				103.30601		103.29162				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2020 Spot Bond				100.27145		100.25065				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2 On 17/10/2024 Spot Bond				101.54978		101.52857				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond				103.38262		103.36416				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond				101.12430		101.10863				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond				100.78173		100.76454				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond				100.72977		100.71203				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond				100.06121		100.04161				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond				101.19209		101.17422				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond				101.84686		101.82924				0.00	0	
Total ABFN32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond				101.25350		101.23481				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond				100.20891		101.63017				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond				100.49096		101.95730				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond				99.70331		101.19567				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond				99.80953		101.35926				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond				100.08970		100.01565				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond				100.30107		100.28255				0.00	0	51,000,00
Total ABFN39 SPOT										0.00	0	51,000,00
Total For ABFN39										0.00	0	51,000,00
ABFN4: On 16/09/2024 Spot Bond				99.93133		99.91183				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond				99.94167		99.92178				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond				99.53367		99.51256				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond				100.22607		100.20479				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond				100.23171		100.21005				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN44 On 14/10/2026 Spot Bond				100.23580		100.21387				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN45 On 24/06/2025 Spot Bond				100.54222		100.52235				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABJ01 On 03/12/2024 Spot Bond				101.21897		101.19498				0.00	0	52,900,00
Total ABJ01 SPOT										0.00	0	52,900,00
Total For ABJ01										0.00	0	52,900,00
ABK12 On 20/05/2022 Spot Bond				101.64539		101.62023				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond				100.73207		100.71028				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			5.52000	141.44070	5.52000	141.44346				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	49.60268	100.00000	49.50123				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.56000	130.64418	8.56000	130.63640				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	15.68449	100.00000	15.65261				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond				97.05688		97.00659				0.00	277,421,040	348,845,50
Total ABKS1 SPOT										0.00	277,421,040	348,845,50
Total For ABKS1										0.00	277,421,040	348,845,50
ABN05 On 18/04/2021 Spot Bond			4.16500	211.22097	4.16000	211.24015				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN61 On 31/01/2025 Spot Bond			4.76000	131.78675	4.76000	131.79189				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.37500	170.20731	5.41000	169.81416				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.45000	193.28407	5.45000	193.28816				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.57000	105.94260	6.56000	105.94799				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.88500	108.82426	8.83500	109.05071				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			5.23000	103.19448	5.22000	103.18654				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			9.43000	106.12334	9.38000	106.34086				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			5.06000	105.80090	5.05000	105.79345				0.00	0	620,000,00
Total ABS11 SPOT										0.00	0	620,000,00
Total For ABS11										0.00	0	620,000,00
ABS13 On 14/05/2022 Spot Bond			5.96500	108.20364	5.95500	108.20386				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			5.28500	103.08279	5.27500	103.07104				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.39000	111.37032	5.38000	111.37676				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.02000	116.90055	6.97000	117.11625				0.00	0	
Total ABS16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.23000	115.24108	8.18000	115.50857			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			5.81000	114.81102	5.80000	114.82369			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.39000	110.17503	7.31000	110.55904		29,116,600,000.00		3,940,000,000	3,940,000.00
Total ABS7 SPOT								29,116,600,000.00		3,940,000,000	3,940,000.00
Total For ABS7								29,116,600,000.00		3,940,000,000	3,940,000.00
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.61818	100.00000	12.59041			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			3.65500	297.77803	3.65000	297.84400		1,096,500,000.00		300,000,000	150,000.00
Total ABS12 SPOT								1,096,500,000.00		300,000,000	150,000.00
Total For ABS12								1,096,500,000.00		300,000,000	150,000.00
ABS14 On 31/01/2022 Spot Bond			2.80000	164.09966	2.80000	164.11475			0.00	0	
Total ABS14 SPOT									0.00	0	
Total For ABS14									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			10.33000	102.45752	10.28000	102.59050			0.00	0	440,000.00
Total ABX01 SPOT									0.00	0	440,000.00
Total For ABX01									0.00	0	440,000.00
ACIF1L On 08/07/2025 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 ACIF1U SPOT										0.00	0	
Total For ACIF1U										0.00	0	
ACL085 On 25/11/2020 Spot Bond			10.00000	107.49500	10.00000	107.46700				0.00	0	
Total ACL089/JIBAR SPOT										0.00	0	
Total For ACL089/JIBAR										0.00	0	
ACL097 On 20/12/2025 Spot Bond				100.69313		100.67038				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond				100.67307		100.65086				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond				286.70323		286.70323				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL128 On 20/09/2021 Spot Bond				286.75827		286.75827				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL129 On 20/09/2021 Spot Bond				100.64819		100.62667				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	107.49500	10.00000	107.46700				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL145 On 20/12/2021 Spot Bond				100.65123		100.62962				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond				100.00529		99.98291				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond				100.71683		100.69624				0.00	0	
Total ACL187 SPOT										0.00	0	
Total For ACL187										0.00	0	
ACL188 On 20/09/2020 Spot Bond				100.66821		100.64614				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL193 On 20/09/2022 Spot Bond				100.67130		100.64914				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond				100.67130		100.64914				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond				100.68839		100.66577				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond				100.68839		100.66577				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond				193.90427		193.90427				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond				196.38376		196.38376				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL214 On 20/09/2020 Spot Bond				100.20699		100.17858				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	
ACL217 On 20/12/2023 Spot Bond				100.63917		100.61789				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond				100.02963		100.01550				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond				100.63513		100.61396				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond				100.62006		100.59930				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond				101.02184		101.00384				0.00	0	
Total AECI01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond				102.35259		102.33579				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond				101.12565		101.10771				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond				101.13507		101.11698				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond				101.10592		101.08592				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond				97.08970		97.06039				0.00	0	2,400,000,00
Total AGL02 SPOT										0.00	0	2,400,000,00
Total For AGL02										0.00	0	2,400,000,00
AGL03 On 17/05/2025 Spot Bond				94.93279		94.90191				0.00	0	100,000,00
Total AGL03 SPOT										0.00	0	100,000,00
Total For AGL03										0.00	0	100,000,00
AGT01 On 10/10/2023 Spot Bond				98.42172		98.38793				0.00	0	39,200,00
Total AGT01 SPOT										0.00	0	39,200,00
Total For AGT01										0.00	0	39,200,00
AGT02 On 28/11/2024 Spot Bond				98.64512		98.61553				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond				96.56569		96.53279				0.00	0	117,000,00
Total AGT03 SPOT										0.00	0	117,000,00
Total For AGT03										0.00	0	117,000,00
AHF2A On 18/07/2021 Spot Bond				100.14531		100.12198				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond				100.00039		99.97708				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond				100.02306		99.99734				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A ¹ On 18/04/2022 Spot Bond				100.14169		100.11877				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A ¹ On 18/04/2022 Spot Bond				100.14047		100.11768				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B ¹ On 18/04/2022 Spot Bond				100.15388		100.12962				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B ¹ On 18/04/2022 Spot Bond				100.16728		100.14154				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C ¹ On 18/04/2022 Spot Bond				100.21105		100.18047				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C ¹ On 18/04/2022 Spot Bond				100.22439		100.19235				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A ¹ On 21/08/2021 Spot Bond				101.34202		101.32482				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A ¹ On 21/08/2023 Spot Bond				101.16147		101.14300				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A ¹ On 21/08/2023 Spot Bond			6.26000	114.19981	6.25000	114.20966				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B ¹ On 21/08/2023 Spot Bond				101.21795		101.19865				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C ¹ On 21/08/2023 Spot Bond				101.29325		101.27284				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5D On 21/08/2023 Spot Bond				101.81975		101.79159				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond				101.50452		101.48736				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond				101.70265		101.68503				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond				101.21789		101.19859				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond				101.29317		101.27276				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond				101.81955		101.79140				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHL1A On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHL1AU SPOT										0.00	0	
Total For AHL1AU										0.00	0	
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHL1BU SPOT										0.00	0	
Total For AHL1BU										0.00	0	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,74
Total AHY2U SPOT										0.00	0	4,160,827,74
Total For AHY2U										0.00	0	4,160,827,74
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total AIG2U SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For AIG2U									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
AIR02 On 30/04/2023 Spot Bond			6.76000	115.02523	6.75000	115.03103				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			6.26000	111.57131	6.25000	111.58834				0.00	0	
Total AIR04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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			11.53000	92.76341	11.47500	93.03489			0.00	0	
Total AIR05 SPOT									0.00	0	
Total For AIR05									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.80500	168.65204	5.84000	168.27164			0.00	0	30,000,00
Total AIRL01 SPOT									0.00	0	30,000,00
Total For AIRL01									0.00	0	30,000,00
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				100.14397		100.11865			0.00	0	
Total APF04 SPOT									0.00	0	
Total For APF04									0.00	0	
APF05 On 24/08/2020 Spot Bond				101.14097		101.12538			0.00	0	
Total APF05 SPOT									0.00	0	
Total For APF05									0.00	0	
APF06 On 24/08/2022 Spot Bond				101.54886		101.53109			0.00	0	
Total APF06 SPOT									0.00	0	
Total For APF06									0.00	0	
APF07 On 25/06/2023 Spot Bond				100.58988		100.56818			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF08 On 24/07/2021 Spot Bond				99.69039		99.72350			0.00	0	500,000,00
Total APF08 SPOT									0.00	0	500,000,00
Total For APF08									0.00	0	500,000,00
APF09 On 24/07/2023 Spot Bond				100.02843		100.06183			0.00	0	
Total APF09 SPOT									0.00	0	
Total For APF09									0.00	0	
APF10 On 11/09/2022 Spot Bond				100.80187		100.78211			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond				100.63341		100.61489				0.00	0	
Total APF11 SPOT										0.00	0	
Total For APF11										0.00	0	
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS133U SPOT										0.00	0	
Total For AS133U										0.00	0	
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS139U SPOT										0.00	0	
Total For AS139U										0.00	0	
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS167U SPOT										0.00	0	
Total For AS167U										0.00	0	
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS168U SPOT										0.00	0	
Total For AS168U										0.00	0	
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS221U SPOT										0.00	0	
Total For AS221U										0.00	0	
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS224U SPOT										0.00	0	
Total For AS224U										0.00	0	
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS248U SPOT										0.00	0	
Total For AS248U										0.00	0	
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS249U SPOT										0.00	0	
Total For AS249U										0.00	0	
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS294U SPOT										0.00	0	
Total For AS294U										0.00	0	
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS343U SPOT										0.00	0	
Total For AS343U										0.00	0	
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS347U SPOT										0.00	0	
Total For AS347U										0.00	0	
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS349U SPOT										0.00	0	
Total For AS349U										0.00	0	
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS350U SPOT										0.00	0	
Total For AS350U										0.00	0	
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS367U SPOT										0.00	0	
Total For AS367U										0.00	0	
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS377U SPOT										0.00	0	
Total For AS377U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AS424U										0.00	0	
AS430L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS430U SPOT										0.00	0	
Total For AS430U										0.00	0	
AS433L On 21/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS433U SPOT										0.00	0	
Total For AS433U										0.00	0	
AS441L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS441U SPOT										0.00	0	
Total For AS441U										0.00	0	
AS442L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS442U SPOT										0.00	0	
Total For AS442U										0.00	0	
AS447L On 19/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS447U SPOT										0.00	0	
Total For AS447U										0.00	0	
ASN02L On 07/12/2033 Spot Bond			5.70000	209.82295	5.70000	209.82604				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03L On 07/12/2033 Spot Bond			5.71500	188.17654	5.71500	188.17920				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN08L On 20/09/2020 Spot Bond				100.60795		100.58751				0.00	0	
Total ASN080 SPOT										0.00	0	
Total For ASN080										0.00	0	
ASN08L On 03/09/2020 Spot Bond				101.24969		101.23207				0.00	0	
Total ASN084 SPOT										0.00	0	
Total For ASN084										0.00	0	
ASN08L On 01/10/2020 Spot Bond				139.37478		139.67337				0.00	0	
Total ASN087 SPOT										0.00	0	
Total For ASN087										0.00	0	
ASN09L On 16/10/2020 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN091 SPOT										0.00	0	
Total For ASN091										0.00	0	
ASN09L On 21/10/2020 Spot Bond				100.13751		100.11299				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN092 On 10/11/2020 Spot Bond				101.44844		101.42787				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN096 On 20/12/2020 Spot Bond				98.25850		98.23884				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN111 On 02/12/2020 Spot Bond				100.97613		100.95690				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN111 On 07/03/2021 Spot Bond				100.85542		100.83595				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN113 On 10/12/2020 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN121 On 20/12/2020 Spot Bond				100.88877		100.86071				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN134 On 20/12/2020 Spot Bond				100.87876		100.85097				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN134 On 05/03/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN135 On 31/01/2022 Spot Bond			3.53000	162.35757	3.53000	162.36927				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN140 On 30/03/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN144 On 28/04/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN14 On 20/06/2021 Spot Bond				95.46647		95.47586				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond				99.90215		99.88523				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14 On 04/05/2021 Spot Bond				99.90802		99.88899				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14 On 31/01/2022 Spot Bond			3.57500	162.25099	3.57500	162.26249				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/05/2021 Spot Bond				53.40850		53.44141				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15 On 02/06/2021 Spot Bond				101.00721		100.98743				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15 On 31/03/2028 Spot Bond			6.01500	163.11488	6.05000	162.73783				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15 On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15 On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15 On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16 On 08/08/2021 Spot Bond				101.55148		101.53032				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16 On 19/08/2021 Spot Bond				101.28798		101.26806				0.00	0	
Total ASN161 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond				101.06990		101.04842				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond				100.74064		100.71660				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond				100.52105		100.49837				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.68000	92.27140	5.68000	92.27272				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond				100.58793		100.56804				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond				100.59618		100.57606				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond				100.64172		100.62004				0.00	0	6,400,00

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 ASN204 SPOT										0.00	0	6,400,00
Total For ASN204										0.00	0	6,400,00
ASN204 On 24/08/2021 Spot Bond				101.36125		101.33920				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN208 On 24/08/2025 Spot Bond				101.52911		101.50443				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN209 On 28/08/2020 Spot Bond				100.97368		100.95648				0.00	0	
Total ASN210 SPOT										0.00	0	
Total For ASN210										0.00	0	
ASN210 On 29/08/2022 Spot Bond				101.03120		101.01245				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 29/05/2021 Spot Bond				100.94801		100.93063				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN255 On 20/06/2023 Spot Bond				100.73863		100.71465				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond				100.59296		100.57293				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond				101.36625		101.34603				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond				101.28638		101.26642				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond				101.21419		101.19494				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond				100.77316		100.75230				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN29 On 26/09/2023 Spot Bond				100.58246		100.56097				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond				100.63314		100.61202				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond				100.79876		100.77315				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/01/2021 Spot Bond				100.78361		100.76425				0.00	0	72,000,00
Total ASN315 SPOT										0.00	0	72,000,00
Total For ASN315										0.00	0	72,000,00
ASN31 On 31/03/2029 Spot Bond			5.36500	90.87426	5.35500	90.94604				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.84000	83.10030	5.85000	83.01472				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond				100.60175		100.58148				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond				100.68132		100.65889				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond				101.47013		101.44928				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond				100.60597		100.58559				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.79000	90.94396	5.79000	90.94500				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond				100.64315		100.62176				0.00	0	
Total ASN341 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond				101.41127		101.39281				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond				101.41127		101.39281				0.00	0	70,000,00
Total ASN344 SPOT										0.00	0	70,000,00
Total For ASN344										0.00	0	70,000,00
ASN34: On 20/06/2024 Spot Bond				100.58788		100.56799				0.00	0	1,200,00
Total ASN346 SPOT										0.00	0	1,200,00
Total For ASN346										0.00	0	1,200,00
ASN35: On 20/06/2024 Spot Bond				100.61590		100.59475				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond				100.61804		100.59732				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond				100.61804		100.59732				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond				100.97797		100.95923				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond				100.73351		100.70967				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond				100.60695		100.58654				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond				100.62805		100.60707				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond				99.99995		99.98480				0.00	144,000,000	72,000,00
Total ASN381 SPOT										0.00	144,000,000	72,000,00
Total For ASN381										0.00	144,000,000	72,000,00
ASN38: On 15/03/2021 Spot Bond				100.73342		100.71337				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2021 Spot Bond				100.73342		100.71337				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond				100.72453		100.70093				0.00	0	100,000,00
Total ASN386 SPOT										0.00	0	100,000,00
Total For ASN386										0.00	0	100,000,00
ASN386 On 20/12/2024 Spot Bond				100.61198		100.59143				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2020 Spot Bond				101.16800		101.14975				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond				100.69197		100.67195				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond				100.60796		100.58752				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond				100.70838		100.68522				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2020 Spot Bond				100.87130		100.85251				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2020 Spot Bond				99.99995		99.98426				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond				100.75152		100.72718				0.00	0	150,000,00
Total ASN421 SPOT										0.00	0	150,000,00
Total For ASN421										0.00	0	150,000,00
ASN421 On 17/06/2021 Spot Bond				100.61096		100.59287				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN44! On 17/06/2021 Spot Bond				100.61096		100.59287				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44! On 22/06/2023 Spot Bond				100.57306		100.55346				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45! On 23/06/2025 Spot Bond				100.59005		100.56999				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45! On 01/07/2023 Spot Bond				100.57868		100.55420				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45! On 20/03/2023 Spot Bond				100.30330		100.27969				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45! On 21/12/2026 Spot Bond				100.27667		100.25479				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46! On 17/07/2023 Spot Bond				100.20875		100.18647				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46! On 17/07/2023 Spot Bond				100.21051		100.18809				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46! On 28/02/2023 Spot Bond			9.94000	100.95092	9.94000	104.03842				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46! On 31/03/2024 Spot Bond			10.38000	100.57175	10.38000	103.34498				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN75! On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN75U SPOT										0.00	0	
Total For ASN75U										0.00	0	
BAW18 On 05/12/2020 Spot Bond				101.02328		101.00582				0.00	0	1,500,000,00
Total BAW18 SPOT										0.00	0	1,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW18										0.00	0	1,500,000,00
BAW19 On 05/12/2020 Spot Bond			5.86000	102.65397	5.85000	102.64140				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			5.82000	108.60140	5.81000	108.60064				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.17763	9.30000	103.15214				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond				100.85540		100.83594				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				101.65220		101.63389				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond				101.12324		101.10574				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond				100.81842		100.80061				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond				100.44633		100.42623				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW32 On 14/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW32U SPOT										0.00	0	
Total For BAW32U										0.00	0	
BAYA57 On 31/03/2022 Spot Bond				103.89896		103.87276				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA6' On 30/06/2020 Spot Bond				100.74443						0.00	0	
Total BAYA61 SPOT										0.00	0	
Total For BAYA61										0.00	0	
BAYA62 On 30/09/2020 Spot Bond				100.68955		100.66103				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA63 On 30/11/2020 Spot Bond				101.27849		101.25972				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond				100.69736		100.66857				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA65 On 30/09/2020 Spot Bond				100.79483		100.76951				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA66 On 31/03/2021 Spot Bond				100.68962		100.66111				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.46000	107.29294	8.45000	107.29314				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA68 On 30/06/2021 Spot Bond				100.63875		100.61200				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond				100.63875		100.61200				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond				100.63875		100.61200				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.94000	109.09654	10.89000	109.27940				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	

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				100.74998		100.69888				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond				100.89778		100.81162				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond				100.74552		100.69117				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond				100.74560		100.69125				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond				100.77102		100.71245				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond				100.71695		100.68748				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond				100.71695		100.68748				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond				100.89711		100.82494				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond				100.73431		100.70416				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYB08 On 30/09/2020 Spot Bond				101.47838		101.44797				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB12 On 30/06/2021 Spot Bond				100.81475		100.78190				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond				100.83344		100.79990				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				100.83344		100.79990				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond				100.83344		100.79990				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond				100.85319		100.81898				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				100.83406		100.80053				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond				100.83406		100.80053				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond				100.87092		100.83603				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
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				99.81908		101.39739				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond				101.29730		101.27867				0.00	20,000,000,000	10,000,000,000
Total BCJ15 SPOT										0.00	20,000,000,000	10,000,000,000
Total For BCJ15										0.00	20,000,000,000	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond				100.75864		100.74099				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.88500	103.58357	7.83500	103.84990				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD302L On 18/04/2028 Spot Bond			100.00000	10.35435	100.00000	10.33143				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	
BDX21 On 05/08/2033 Spot Bond				99.89429		99.87514				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond				101.38216		101.36354				0.00	0	22,000,000
Total BDX31 SPOT										0.00	0	22,000,000
Total For BDX31										0.00	0	22,000,000
BDX32 On 01/04/2022 Spot Bond				100.44329		100.42252				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond				100.51111		100.49106				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			5.96000	105.04784	5.95000	105.03188				0.00	0	
Total BGL05 SPOT										0.00	0	
Total For BGL05										0.00	0	
BGL06 On 04/09/2020 Spot Bond				101.38615		101.36909				0.00	0	
Total BGL06 SPOT										0.00	0	
Total For BGL06										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.26000	113.44136	7.25000	113.43965				0.00	0	420,000,00
Total BGL07 SPOT										0.00	0	420,000,00
Total For BGL07										0.00	0	420,000,00
BGL08 On 03/09/2022 Spot Bond				101.18837		101.16492				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL09 On 29/09/2020 Spot Bond			5.96000	104.64063	5.95000	104.62551				0.00	0	
Total BGL09 SPOT										0.00	0	
Total For BGL09										0.00	0	
BGL10 On 05/05/2021 Spot Bond				101.65067		101.63260				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.16000	106.72000	7.15000	106.70725				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond				104.39735		104.37924				0.00	2,000,000,000	2,830,000,00
Total BGL12 SPOT										0.00	2,000,000,000	2,830,000,00
Total For BGL12										0.00	2,000,000,000	2,830,000,00
BGL13 On 20/08/2021 Spot Bond			6.26000	110.68990	6.25000	110.68173				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond				102.66981		102.65232				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond				104.27404		104.25455				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond				101.43293		101.40968				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				101.87538		101.84974				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond				102.92413		102.90259				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond				99.40114		99.37344				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond				104.26333		104.23769				0.00	0	83,000,00
Total BGT01 SPOT										0.00	0	83,000,00
Total For BGT01										0.00	0	83,000,00
BID08 On 30/06/2022 Spot Bond				100.93941		100.91868				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond				100.97518		100.95643				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond				101.25355		101.23485				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.00000	112.56257	5.99000	112.57596				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond				100.73838		100.72050				0.00	0	37,000,00
Total BID12 SPOT										0.00	0	37,000,00
Total For BID12										0.00	0	37,000,00
BID13 On 14/06/2024 Spot Bond				98.52059		98.49883				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond				99.21205		99.19848				0.00	1,000,000,000	500,000,00
Total BID14 SPOT										0.00	1,000,000,000	500,000,00
Total For BID14										0.00	1,000,000,000	500,000,00
BID15 On 28/10/2024 Spot Bond				97.41319		97.39636				0.00	0	

Contract 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				99.96640		99.94785				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond				100.31422		100.28892				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond				101.33075		101.30979				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond				100.49038		100.46373				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond				57.00000		57.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 15/09/2020 Spot Bond				100.69969		100.68154				0.00	0	
Total BPPF04 SPOT										0.00	0	
Total For BPPF04										0.00	0	
BPPF0 On 22/03/2021 Spot Bond				100.55797		100.53878				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond				100.18069		100.10660				0.00	0	50,000,00
Total BPPF11 SPOT										0.00	0	50,000,00
Total For BPPF11										0.00	0	50,000,00
BPPF1 On 09/10/2023 Spot Bond				100.83755		100.81677				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2020 Spot Bond				101.01387		100.99660				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1 On 19/11/2022 Spot Bond				101.15648		101.13879				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF20 On 19/11/2024 Spot Bond				101.17161		101.15335				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF21 On 26/02/2023 Spot Bond				99.34879		99.33032				0.00	0	850,000,00
Total BPPF21 SPOT										0.00	0	850,000,00
Total For BPPF21										0.00	0	850,000,00
BPPF22 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF23 On 16/07/2023 Spot Bond				100.23253		100.20890				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BS2A1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A1U SPOT										0.00	0	
Total For BS2A1U										0.00	0	
BS2A2U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A2U SPOT										0.00	0	
Total For BS2A2U										0.00	0	
BS2B1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2B1U SPOT										0.00	0	
Total For BS2B1U										0.00	0	
BS2C1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2C1U SPOT										0.00	0	
Total For BS2C1U										0.00	0	
BWZ21 On 27/03/2021 Spot Bond				100.71615		100.69501				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond				101.51321		101.49180				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	
BX161U On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX161U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BX161U										0.00	0	
BX162L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX162U SPOT										0.00	0	
Total For BX162U										0.00	0	
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX163U SPOT										0.00	0	
Total For BX163U										0.00	0	
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX164U SPOT										0.00	0	
Total For BX164U										0.00	0	
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYA68U SPOT										0.00	0	
Total For BYA68U										0.00	0	
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYB10U SPOT										0.00	0	
Total For BYB10U										0.00	0	
CBL24 On 02/11/2020 Spot Bond				100.26851		100.25239				0.00	0	
Total CBL24 SPOT										0.00	0	
Total For CBL24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.88000	107.18230	4.87000	107.17609				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond				100.44583		100.42557				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond				98.48361		98.46672				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.48000	114.27737	7.60500	113.90784				0.00	0	15,900,000,00
Total CCT01 SPOT										0.00	0	15,900,000,00
Total For CCT01										0.00	0	15,900,000,00
CCT02 On 12/06/2024 Spot Bond			8.86000	110.33338	8.81000	110.47738				0.00	0	3,500,000,00
Total CCT02 SPOT										0.00	0	3,500,000,00
Total For CCT02										0.00	0	3,500,000,00
CCT03 On 15/03/2025 Spot Bond			8.72500	113.21664	8.67500	113.38854				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.68000	101.72555	9.63000	101.84825				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	107.49540	10.00000	107.46680				0.00	0	
Total CGR14/JIBAR SPOT										0.00	0	
Total For CGR14/JIBAR										0.00	0	
CGR21 On 12/10/2020 Spot Bond				100.59446		100.56693				0.00	0	
Total CGR21 SPOT										0.00	0	
Total For CGR21										0.00	0	
CGR24 On 08/02/2021 Spot Bond				100.24183		102.69262				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond				100.03266		102.31553				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR33 On 22/09/2020 Spot Bond				100.81879		100.79252				0.00	0	
Total CGR33 SPOT										0.00	0	
Total For CGR33										0.00	0	
CGR38 On 13/02/2021 Spot Bond				101.83079		101.80457				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				100.76032		100.73358				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond				99.89247		99.86770				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				99.73699		101.91542				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond				100.51875		100.49089				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond				99.98092		99.96095				0.00	0	40,000,00
Total CGR45 SPOT										0.00	0	40,000,00
Total For CGR45										0.00	0	40,000,00
CGR46 On 28/02/2023 Spot Bond				101.37875		101.35493				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond				101.47132		101.44598				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 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLB1U SPOT										0.00	0	
Total For CLB1U										0.00	0	
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLC2U SPOT										0.00	0	
Total For CLC2U										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	100.75325	10.11000	100.72625				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	158.01463	3.14000	158.02775				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			3.50000	156.76302	3.50000	156.77460				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	107.49500	10.00000	107.46700				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	107.49500	10.00000	107.46700				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN292 On 25/11/2020 Spot Bond			10.00000	107.49500	10.00000	107.46700				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN315 On 20/03/2023 Spot Bond			8.37000	107.50877	8.36000	107.50873				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond				100.74072		100.71668				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN347 On 20/12/2023 Spot Bond				100.12573		100.10164				0.00	0	

Contract 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			7.03000	114.88170	7.02000	114.89400				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			9.17000	116.17093	9.16000	116.17526				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN368 On 06/08/2023 Spot Bond				99.83784		99.81328				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond				100.03163		100.01656				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN372 On 20/03/2024 Spot Bond				107.67374		107.65872				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN374 On 20/03/2021 Spot Bond			5.85500	106.01049	5.84500	106.00029				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN378 On 20/03/2024 Spot Bond			10.98000	102.46313	10.98000	102.43336				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond			11.00000	103.88546	11.00000	103.85523				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond				99.89060		99.86662				0.00	0	150,000,00
Total CLN382 SPOT										0.00	0	150,000,00
Total For CLN382										0.00	0	150,000,00
CLN384 On 20/09/2024 Spot Bond			8.96000	114.70973	8.95000	114.71867				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				100.81663		100.79053				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN386 On 20/03/2021 Spot Bond				100.62801		100.60703				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond				100.03447		100.01791				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond				100.63312		100.61200				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond				101.43011		101.40889				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond				101.41973		101.39865				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN410 On 20/09/2020 Spot Bond				100.67418		100.55266				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN411 On 20/09/2020 Spot Bond				100.77743		100.75439				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN413 On 20/09/2020 Spot Bond				100.82364		100.80212				0.00	0	
Total CLN413 SPOT										0.00	0	
Total For CLN413										0.00	0	
CLN415 On 20/09/2020 Spot Bond				100.76853		100.74374				0.00	0	
Total CLN415 SPOT										0.00	0	
Total For CLN415										0.00	0	
CLN418 On 23/09/2020 Spot Bond				100.74904		100.72402				0.00	0	
Total CLN418 SPOT										0.00	0	
Total For CLN418										0.00	0	
CLN419 On 20/12/2020 Spot Bond				100.81868		100.79252				0.00	0	
Total CLN419 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN419										0.00	0	
CLN42 On 20/12/2020 Spot Bond				101.42068		101.37503				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN42 On 26/01/2021 Spot Bond				100.04754		100.02441				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN42 On 20/12/2020 Spot Bond				101.44200		101.44200				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN42 On 20/12/2020 Spot Bond				101.62700		101.62700				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN42 On 20/12/2020 Spot Bond				101.50400		101.50400				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN42 On 20/12/2020 Spot Bond				101.16859		101.14613				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN42 On 20/12/2020 Spot Bond				101.08300		101.08300				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN42 On 20/12/2020 Spot Bond				101.02876		100.99689				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN43 On 20/12/2020 Spot Bond				159.17000		159.17000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN43 On 20/12/2020 Spot Bond				102.36700		102.36700				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN43 On 20/12/2020 Spot Bond				102.04000		102.04000				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN43 On 20/12/2020 Spot Bond				102.25100		102.25100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN433 On 20/12/2020 Spot Bond				160.21000		160.21000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond				100.72343		100.69986				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond				100.67827		100.65593				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond				100.17258		100.15446				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN439 On 20/03/2021 Spot Bond				162.78000		162.78000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN440 On 24/05/2021 Spot Bond			5.75500	106.43522	5.74500	106.42706				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			3.50000	162.42867	3.50000	162.44052				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			7.01000	119.93208	7.01000	119.92955				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			7.25000	118.74122	7.25000	118.73796				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond				100.85088		100.82385				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond				101.36411		101.34308				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN45(On 29/11/2021 Spot Bond				101.53697		101.51818				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46(On 29/11/2021 Spot Bond				101.77779		101.75981				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46(On 13/03/2022 Spot Bond			6.46000	109.20104	6.45000	109.19798				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46(On 14/03/2022 Spot Bond				101.18350		101.16273				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46(On 28/03/2022 Spot Bond				100.56597		100.54257				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46(On 28/03/2022 Spot Bond				101.24800		101.22678				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47(On 19/11/2022 Spot Bond				101.49686		101.47396				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47(On 23/06/2021 Spot Bond				101.31970		101.29104				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN47(On 20/09/2020 Spot Bond				100.73344		100.70959				0.00	0	
Total CLN476 SPOT										0.00	0	
Total For CLN476										0.00	0	
CLN47(On 29/11/2021 Spot Bond			100.00000	41.44297	100.00000	41.35175				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN48(On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48(On 20/05/2021 Spot Bond				101.82771		101.80716				0.00	0	
Total CLN482 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond				102.14603		102.12763				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond				101.89576		101.87813				0.00	0	50,000,00
Total CLN484 SPOT										0.00	0	50,000,00
Total For CLN484										0.00	0	50,000,00
CLN484 On 02/12/2021 Spot Bond			5.95500	106.20847	5.94500	106.20465				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 20/06/2022 Spot Bond				101.02401		101.00251				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN486 On 23/06/2021 Spot Bond			9.46000	107.07049	9.45000	107.06077				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			6.26000	105.37220	6.25000	105.37372				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond				101.24426		101.22318				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond				100.73261		100.70879				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2020 Spot Bond				100.98122		100.96329				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.66000	116.07160	6.65000	116.08894				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond				103.05409		103.03672				0.00	0	50,000,00
Total CLN497 SPOT										0.00	0	50,000,00
Total For CLN497										0.00	0	50,000,00
CLN497 On 20/05/2021 Spot Bond				101.28268		101.26277				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN500 On 10/10/2020 Spot Bond				100.31889		100.29614				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN501 On 11/10/2022 Spot Bond				100.29920		100.27484				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond				100.31425		100.28895				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN503 On 11/10/2024 Spot Bond				100.31425		100.28895				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2020 Spot Bond				100.02310		100.05758				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN506 On 20/12/2022 Spot Bond				101.07248		101.04885				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN508 On 11/10/2020 Spot Bond				100.29264		100.26869				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond				94.90324		94.87730				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN512 On 15/09/2022 Spot Bond			9.96000	103.65744	9.96000	103.63008				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN513 On 30/10/2022 Spot Bond			10.01000	102.43094	10.01000	102.40360				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN514 On 25/11/2022 Spot Bond				101.20254		101.18287				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN519 On 30/06/2022 Spot Bond			9.60000	101.48883	9.60000	101.43712				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond				100.79357		100.77334				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 17/09/2020 Spot Bond				100.66346		100.64412				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 27/02/2023 Spot Bond				101.04727		101.02928				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond				101.41076		101.39008				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.53171	9.20000	103.50640				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2021 Spot Bond				100.02380		100.05814				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond				100.66006		100.64687				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond				103.05971		103.04187				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond				102.49478		102.47596				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond				101.92261		101.90462				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2021 Spot Bond				100.74632		100.72711				0.00	0	
Total CLN530 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN530										0.00	0	
CLN53 On 12/03/2023 Spot Bond				100.79357		100.77334				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond				100.68341		100.66093				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond				100.16116		100.13608				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			9.11000	105.17234	9.06000	105.34954				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond				98.49876		98.47169				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond				100.02888		100.01516				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond				100.24876		100.22138				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond				112.31400		112.31400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond				100.99390		100.97487				0.00	28,546,990,000	14,273,495,000
Total CLN542 SPOT										0.00	28,546,990,000	14,273,495,000
Total For CLN542										0.00	28,546,990,000	14,273,495,000
CLN54 On 17/01/2024 Spot Bond				100.24392		100.21694				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.58000	111.06383	8.53000	111.28101				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.63000	108.75327	8.58000	108.92395				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.72000	108.12534	8.67000	108.31681				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN550 On 18/04/2028 Spot Bond				299.16636		297.48212				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN551 On 20/03/2024 Spot Bond				98.81318		98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN552 On 20/03/2023 Spot Bond				99.07060		99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN553 On 20/12/2020 Spot Bond				101.29117		101.26869				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN554 On 15/11/2023 Spot Bond				101.45016		101.42880				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN555 On 12/11/2023 Spot Bond				101.42195		101.40144				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN556 On 24/11/2024 Spot Bond				101.13066		101.11220				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN557 On 17/01/2024 Spot Bond				100.27294		100.24354				0.00	8,000,000,000	4,000,000,000
Total CLN559 SPOT										0.00	8,000,000,000	4,000,000,000
Total For CLN559										0.00	8,000,000,000	4,000,000,000
CLN558 On 20/12/2023 Spot Bond				134.83300		134.83500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN559 On 11/02/2026 Spot Bond				101.49141		101.47029				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN562 On 12/11/2025 Spot Bond			10.19000	102.00235	10.19000	101.97480				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			8.58000	108.73281	8.53000	108.92609				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond				99.80154		101.50599				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond				101.13314		101.11509				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond				102.25164		102.22450				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond				100.95004		100.93049				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond				101.41584		101.39569				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond				101.56222		101.53955				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond				102.05807		102.03673				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.81000	106.95139	8.76000	107.14092				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond				101.48590		101.46456				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond				102.59776		102.57826				0.00	0	
Total CLN573 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN573										0.00	0	
CLN574 On 11/02/2024 Spot Bond				101.42232		101.40208				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond				100.75131		100.73085				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN576 On 25/04/2023 Spot Bond				96.19900		96.19900				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN577 On 20/06/2024 Spot Bond				100.74354		100.71943				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond				100.15490		100.13050				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond				100.48664		100.46345				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN580 On 10/05/2024 Spot Bond				101.44845		101.42788				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond				100.93856		100.92050				0.00	55,000,000,000	27,500,000,000
Total CLN582 SPOT										0.00	55,000,000,000	27,500,000,000
Total For CLN582										0.00	55,000,000,000	27,500,000,000
CLN583 On 16/09/2025 Spot Bond				100.84207		100.81856				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond				100.14169		100.11877				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond				100.91479		100.89714				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond				101.48093		101.45841				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond				100.84027		100.82016				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond				100.68515		100.66630				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond				100.69783		100.67718				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond				100.82726		100.80411				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond				102.83024		102.81076				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			5.23000	101.78274	5.23000	101.78541				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond				101.11294		101.09476				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond				100.49845		100.47730				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond				101.11294		101.09476				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	101.61929	9.16000	101.59455				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond				100.46110		100.43886				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN595 On 10/12/2024 Spot Bond				100.77089		100.75221				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond				100.69783		100.67718				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond				100.69783		100.67718				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond				100.89913		100.88052				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	104.20085	8.74500	104.17635				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond				101.42911		101.41131				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond				101.35813		101.33845				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond				100.31840		100.29096				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond				100.21969		100.19473				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond				101.15109		101.13317				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	102.26528	9.32000	102.23984				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN61									0.00	0	
CLN61 On 23/07/2022 Spot Bond				100.09843		100.02299			0.00	0	
Total CLN610 SPOT									0.00	0	
Total For CLN610									0.00	0	
CLN610 On 14/04/2026 Spot Bond				100.31638		100.28907			0.00	0	
Total CLN611 SPOT									0.00	0	
Total For CLN611									0.00	0	
CLN611 On 07/03/2025 Spot Bond				100.85543		100.83597			0.00	0	
Total CLN612 SPOT									0.00	0	
Total For CLN612									0.00	0	
CLN612 On 22/08/2022 Spot Bond				101.11405		101.09668			0.00	0	
Total CLN613 SPOT									0.00	0	
Total For CLN613									0.00	0	
CLN613 On 30/11/2021 Spot Bond				100.93848		100.92042			0.00	0	
Total CLN614 SPOT									0.00	0	
Total For CLN614									0.00	0	
CLN614 On 30/09/2020 Spot Bond				100.44161		100.42167			0.00	0	
Total CLN615 SPOT									0.00	0	
Total For CLN615									0.00	0	
CLN615 On 20/12/2029 Spot Bond				100.79872		100.77311			0.00	0	
Total CLN616 SPOT									0.00	0	
Total For CLN616									0.00	0	
CLN616 On 20/12/2024 Spot Bond				100.67827		100.65592			0.00	0	
Total CLN617 SPOT									0.00	0	
Total For CLN617									0.00	0	
CLN617 On 20/12/2022 Spot Bond				100.71851		100.69507			0.00	0	100,000,00
Total CLN618 SPOT									0.00	0	100,000,00
Total For CLN618									0.00	0	100,000,00
CLN618 On 30/11/2021 Spot Bond				100.91477		100.89712			0.00	0	
Total CLN619 SPOT									0.00	0	
Total For CLN619									0.00	0	
CLN619 On 28/10/2024 Spot Bond				100.01347		99.99990			0.00	0	
Total CLN620 SPOT									0.00	0	
Total For CLN620									0.00	0	
CLN620 On 28/10/2022 Spot Bond				100.01347		99.99996			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond				100.01241		99.99999				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond				100.82870		100.80227				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond				100.02942		100.01543				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.53000	105.68719	6.52000	105.69219				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond				101.45448		101.43219				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond				99.96624		99.94756				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.26000	80.03723	12.20000	80.34835				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond				101.17171		101.15341				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.28000	105.06316	9.23000	105.23670				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond				101.44867		101.42646				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond				101.14361		101.12540				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	

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 09/10/2034 Spot Bond				100.43652		100.40903				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond				101.42699		101.40669				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond				101.55902		101.53523				0.00	0	300,000,00
Total CLN635 SPOT										0.00	0	300,000,00
Total For CLN635										0.00	0	300,000,00
CLN63 On 21/11/2024 Spot Bond				101.16137		101.14290				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond				101.44286		101.42074				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2021 Spot Bond				101.37505		101.35390				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond				101.32615		101.30689				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond				101.55902		101.53523				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond				100.19643		100.17341				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond				101.16702		101.14846				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond				100.68555		100.66520				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond				99.99977		99.98449				0.00	0	
Total CLN646 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond				100.68667		100.66629				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond				101.44286		101.42074				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond				100.96210		100.94363				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond				101.44286		101.42074				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond				101.19093		101.17240				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond				101.44286		101.42074				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond				101.12000		101.10261				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond				100.55604		100.53028				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond				100.95858		100.92851				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond				100.75862		100.73409				0.00	0	50,000,00
Total CLN656 SPOT										0.00	0	50,000,00
Total For CLN656										0.00	0	50,000,00
CLN656 On 13/10/2026 Spot Bond				100.37876		100.34929				0.00	0	50,000,00
Total CLN657 SPOT										0.00	0	50,000,00
Total For CLN657										0.00	0	50,000,00
CLN657 On 20/06/2025 Spot Bond				100.64820		100.62667				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond				100.65528		100.63356				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN659 On 20/12/2023 Spot Bond				100.67835		100.65600				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond				88.84700		89.03800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond				100.83535		100.80874				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond				86.25600		86.25600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond				102.46800		102.46800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond				101.16570		101.14582				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond				100.54510		100.51975				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond				101.69836		101.67257				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond				102.31999		102.29605				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond				100.81844		100.79483				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67(On 27/02/2023 Spot Bond				101.11765		101.09854				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67(On 19/08/2025 Spot Bond				101.85541		101.83127				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67(On 09/03/2022 Spot Bond				100.82379		100.80444				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67(On 31/01/2025 Spot Bond			5.81614	102.44795	5.83160	102.38265				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67(On 31/01/2025 Spot Bond			5.81614	102.44861	5.83160	102.38331				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67(On 18/06/2021 Spot Bond				101.23813		101.21603				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN67(On 19/08/2025 Spot Bond				101.32482		101.30040				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67(On 19/08/2025 Spot Bond				101.27339		101.24790				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67(On 02/06/2021 Spot Bond				101.58056		101.55060				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN67(On 21/12/2026 Spot Bond				100.63307		100.61196				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68(On 28/02/2023 Spot Bond				100.79790		100.77995				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68(On 19/08/2025 Spot Bond				101.07520		101.05049				0.00	0	
Total CLN681 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond				100.74804		100.72982				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond				100.67548		100.65505				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond				100.67293		100.65207				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond				100.62348		100.60276				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond				100.67767		100.65435				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond				100.67674		100.65292				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond				100.65760		100.63377				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/06/2023 Spot Bond				100.57276		100.55151				0.00	0	
Total CLN689 SPOT										0.00	0	
Total For CLN689										0.00	0	
CLN689 On 21/12/2026 Spot Bond				100.53184		100.51034				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond				100.44895		100.42833				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond				100.49487		100.47337				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond				100.57722		100.55162				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 31/01/2022 Spot Bond			9.51000	90.64434	9.51000	90.62121				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond				100.43911		100.41358				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	90.29818	9.57000	90.27500				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	87.13410	11.19500	87.10845				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	85.53946	11.45500	85.51372				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond				100.34855		100.32669				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond				100.24861		100.23170				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond				100.23995		100.22152				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	85.64113	10.86000	85.61639				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	81.39765	10.39000	81.37536				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond				100.25935		100.23854				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN705 On 31/08/2024 Spot Bond			11.10000	87.72832	11.10000	87.70272				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.88500	103.58357	7.83500	103.84990				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond				101.34942		101.32860				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.86000	112.68908	7.85000	112.69222				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ07 On 23/03/2021 Spot Bond			6.17000	106.63536	6.16000	106.62427				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.68000	108.97403	9.63000	109.17814				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.44000	113.98863	6.43000	114.00524				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.09500	107.73475	7.08500	107.73903				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.14000	103.54641	10.09000	103.78205				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			10.23000	97.28293	10.18000	97.51538				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.46000	106.91651	9.45000	106.93090				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond				100.66804		100.64859				0.00	0	
Total CS002 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CS002									0.00	0	
CS003 On 12/08/2021 Spot Bond				101.02910		101.00823			0.00	0	
Total CS003 SPOT									0.00	0	
Total For CS003									0.00	0	
CSA05U 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	
CSD05U 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				100.64813		100.62660			0.00	0	
Total DENG85 SPOT									0.00	0	
Total For DENG85									0.00	0	
DENG8 On 28/09/2021 Spot Bond				100.75772		100.73592			0.00	0	
Total DENG87 SPOT									0.00	0	
Total For DENG87									0.00	0	
DENG8 On 28/09/2023 Spot Bond				101.57857		101.55612			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 20/08/2021 Spot Bond				100.85112		100.82881			0.00	0	70,000,00
Total DENG91 SPOT									0.00	0	70,000,00
Total For DENG91									0.00	0	70,000,00
DENG9 On 11/09/2020 Spot Bond				100.77584		100.75663			0.00	0	
Total DENG92 SPOT									0.00	0	
Total For DENG92									0.00	0	
DENG9 On 23/09/2020 Spot Bond				100.57831		100.55807			0.00	0	
Total DENG93 SPOT									0.00	0	
Total For DENG93									0.00	0	
DENG9 On 27/09/2020 Spot Bond				100.49673		100.47564			0.00	0	
Total DENG94 SPOT									0.00	0	
Total For DENG94									0.00	0	
DENG9 On 11/12/2020 Spot Bond				100.77585		100.75664			0.00	0	
Total DENG97 SPOT									0.00	0	
Total For DENG97									0.00	0	
DENG9 On 31/01/2021 Spot Bond				99.97202		99.95617			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond				99.96506		99.94584				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG95U SPOT										0.00	0	
Total For DNG95U										0.00	0	
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG96U SPOT										0.00	0	
Total For DNG96U										0.00	0	
DOL01 On 20/12/2021 Spot Bond				101.43266		101.38978				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond				101.14448		101.12626				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond				100.48718		100.46700				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			9.03000	106.95020	8.98000	107.10581				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				101.43016		101.41184				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DSY05I On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY05U SPOT									0.00	0	
Total For DSY05U									0.00	0	
DSY06I On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY06U SPOT									0.00	0	
Total For DSY06U									0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.21000	103.39984	6.20000	103.39128			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			6.64000	112.03952	6.63000	112.04395		319,613,744,000.00		48,134,600	22,992,00
Total DV23 SPOT								319,613,744,000.00		48,134,600	22,992,00
Total For DV23								319,613,744,000.00		48,134,600	22,992,00
DV23/R On 27/02/2023 Spot Bond			100.00000	25.17188	100.00000	25.11587			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	25.17188	100.00000	25.11587			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			6.13000	115.52390	6.12000	115.53843			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	104.30131	9.69000	104.27419			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.30131	9.69000	104.27419			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.53000	96.83223	11.47500	97.08195			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.48281	10.10000	104.45453			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.48281	10.10000	104.45453			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVC03 On 17/12/2020 Spot Bond				100.59953		100.58207			0.00	0	
Total DVC031 SPOT									0.00	0	
Total For DVC031									0.00	0	
DVF20C On 31/08/2020 Spot Bond				100.88354		100.86721			0.00	0	
Total DVF20C SPOT									0.00	0	
Total For DVF20C									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF20I On 23/10/2020 Spot Bond				100.14016		100.06640				0.00	0	
Total DVF20D SPOT										0.00	0	
Total For DVF20D										0.00	0	
DVF21 On 29/11/2021 Spot Bond				100.99292		100.97480				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond				100.04285		100.02140				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22I On 29/08/2022 Spot Bond				99.69986		99.68023				0.00	290,000,000	356,000,000
Total DVF22B SPOT										0.00	290,000,000	356,000,000
Total For DVF22B										0.00	290,000,000	356,000,000
DVF22C On 24/10/2022 Spot Bond				100.31453		100.35007				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond				98.62352		98.54559				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond				100.75592		100.73556				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond				101.10389		101.08378				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond				98.73122		98.70633				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				100.81990		100.80390				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB25 On 31/05/2024 Spot Bond				100.89102		100.87379				0.00	0	
Total DVFB25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond				101.40937		101.39246				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond				99.97463		99.96013				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond				94.22907		94.20512				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond				99.97295		99.95766				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	99.18478	100.00000	98.91598				0.00	0	
Total E170/R207 SPOT										0.00	0	
Total For E170/R207										0.00	0	
E174 On 01/08/2020 Spot Bond			4.45000	99.96344	4.45000	99.95125				0.00	0	
Total E174 SPOT										0.00	0	
Total For E174										0.00	0	
E175 On 01/08/2021 Spot Bond			5.02500	108.12174	5.02500	108.10699				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.66500	109.88431	5.65500	109.88367				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.57000	114.44323	6.56000	114.45708				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.96000	95.26572	5.96000	95.26655				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			5.68000	82.15596	5.68000	82.15715				0.00	0	30,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL037 SPOT										0.00	0	30,300,000.00
Total For EL037										0.00	0	30,300,000.00
EL037/1 On 31/01/2037 Spot Bond			2.25000	129.24304	2.25000	129.25683				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.27500	125.73999	5.31000	125.44536				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.29800	110.83186	5.33300	110.51809				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.34500	106.91305	5.38000	106.59503				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.62000	96.27207	5.62000	96.27368				0.00	0	25,800,000.00
Total EL31 SPOT										0.00	0	25,800,000.00
Total For EL31										0.00	0	25,800,000.00
EL36 On 31/01/2036 Spot Bond			5.65000	84.24575	5.65000	84.24703				0.00	0	29,500,000.00
Total EL36 SPOT										0.00	0	29,500,000.00
Total For EL36										0.00	0	29,500,000.00
EL36/I2 On 31/01/2036 Spot Bond			2.25000	129.24304	2.25000	129.25683				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond				134.70877		134.43890				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond				132.56377		132.29852				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond				115.25860		115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond				113.42950		113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN005 On 13/03/2025 Spot Bond				100.00000		100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond				101.48653		101.29546				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond				100.56323		100.37388				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond				101.35212		101.16485				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
EMM01 On 28/07/2020 Spot Bond			6.01000	99.98354	6.01000	100.00000				0.00	0	
Total EMM01 SPOT										0.00	0	
Total For EMM01										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.87000	106.97331	5.86000	106.96270				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			9.30000	104.65823	9.25000	104.79091				0.00	0	18,100,000,00
Total EMM03 SPOT										0.00	0	18,100,000,00
Total For EMM03										0.00	0	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			11.23000	95.53399	11.17500	95.66302				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.58000	100.01116	11.52500	100.15222				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			9.38000	102.93109	9.33000	103.01869				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.38000	103.84283	9.33000	103.96832				0.00	0	
Total EMM07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.84000	79.77590	11.76500	79.92358				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.67500	101.15424	10.59500	101.41741				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.84000	95.72913	11.76500	95.95369				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond				100.13611		100.09375				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond				101.24154		101.22973				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond				100.90400		100.88258				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				101.40906		101.34212				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond				100.44873		100.40589				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond				100.02405		99.98697				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond				99.99182		99.96977				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF007 On 02/09/2020 Spot Bond				100.90625		100.88826				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF007 SPOT										0.00	0	
Total For EPF007										0.00	0	
EPF012 On 06/11/2020 Spot Bond				100.03189		100.01440				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond				101.32307		101.30616				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond				100.92908		100.90992				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond				100.77903		100.76107				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond				100.79985		100.78148				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond				100.72090		100.70123				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond				100.74881		100.72954				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond				99.87570		99.85727				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF09U SPOT										0.00	0	
Total For EPF09U										0.00	0	
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF10U SPOT										0.00	0	
Total For EPF10U										0.00	0	
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF11U SPOT										0.00	0	
Total For EPF11U										0.00	0	
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF12U SPOT										0.00	0	
Total For EPF12U										0.00	0	
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF13U SPOT										0.00	0	
Total For EPF13U										0.00	0	
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				99.88783		99.87074				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4L On 12/03/2021 Spot Bond				100.67853		100.66076				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond				100.11072		100.69506				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				100.87625		100.85843				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00L On 03/06/2024 Spot Bond				100.89908		100.88085				0.00	0	
Total EQT003 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond				100.21754		100.19458				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT02 On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQT02U SPOT										0.00	0	
Total For EQT02U										0.00	0	
ERS3B On 17/05/2022 Spot Bond				101.26592		101.24626				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond				101.21672		101.19776				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond				101.34456		101.32380				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond				101.22655		101.20745				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1 On 25/11/2020 Spot Bond			10.00000	107.49500	10.00000	107.46700				0.00	0	
Total ERSA12/JIBAR SPOT										0.00	0	
Total For ERSA12/JIBAR										0.00	0	
ERSA2 On 17/08/2020 Spot Bond				101.31169		101.29326				0.00	0	
Total ERSA21 SPOT										0.00	0	
Total For ERSA21										0.00	0	
ERSA2 On 17/08/2020 Spot Bond				101.21673		101.19777				0.00	0	
Total ERSA24 SPOT										0.00	0	
Total For ERSA24										0.00	0	
ERSA2 On 17/08/2022 Spot Bond				101.27571		101.25592				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond				101.20102		101.18228				0.00	0	68,000,00
Total ERSA26 SPOT										0.00	0	68,000,00
Total For ERSA26										0.00	0	68,000,00
ERSA2 On 17/08/2022 Spot Bond				101.17739		101.15899				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.18000	108.79676	6.17000	108.80278				633,843,048,000.00	102,563,600	1,850,692,800
Total ES23 SPOT										633,843,048,000.00	102,563,600	1,850,692,800
Total For ES23										633,843,048,000.00	102,563,600	1,850,692,800
ES23/R On 25/01/2023 Spot Bond			10.00000	100.10612	10.00000	100.07958				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.52000	99.54496	8.47000	99.74010				44,911,888,368,000.00	5,271,348,400	8,016,391,800
Total ES26 SPOT										44,911,888,368,000.00	5,271,348,400	8,016,391,800
Total For ES26										44,911,888,368,000.00	5,271,348,400	8,016,391,800
ES26/R On 02/04/2026 Spot Bond			7.85000	102.51354	7.85000	102.49197				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.69000	74.97222	11.63000	75.26542				70,128,417,548,000.00	5,999,009,200	16,758,020,000
Total ES33 SPOT										70,128,417,548,000.00	5,999,009,200	16,758,020,000
Total For ES33										70,128,417,548,000.00	5,999,009,200	16,758,020,000
ES33/R On 15/09/2033 Spot Bond			7.50000	102.75839	7.50000	102.73783				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.09500	74.76583	12.14500	74.45109				1,798,166,069,000.00	148,670,200	20,120,593,200
Total ES42 SPOT										1,798,166,069,000.00	148,670,200	20,120,593,200
Total For ES42										1,798,166,069,000.00	148,670,200	20,120,593,200
ES42/R On 25/04/2042 Spot Bond			8.50000	102.18420	8.50000	102.16096				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ESF01 On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ESF01U SPOT										0.00	0	
Total For ESF01U										0.00	0	
ESF02 On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ESF02U SPOT										0.00	0	
Total For ESF02U										0.00	0	
ESFR0 On 20/04/2021 Spot Bond				100.18387		100.16097				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EXX04 On 13/06/2022 Spot Bond				100.70315		100.68390				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond				100.04688		100.02591				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond				100.64314		100.62175				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	13.43398	100.00000	13.40143				0.00	0	
Total FFA1U SPOT										0.00	0	
Total For FFA1U										0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	21.69797	100.00000	21.64541				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total For FIF17U										0.00	0	
FIFB12 On 13/08/2020 Spot Bond				101.36866		101.34854				0.00	0	
Total FIFB12 SPOT										0.00	0	
Total For FIFB12										0.00	0	
FIFB14 On 07/11/2022 Spot Bond				98.85987		98.83987				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond				101.20612		101.18732				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond				101.30480		101.28541				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond				101.35595		101.33587				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond				99.99990		99.98502				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC35 On 11/02/2021 Spot Bond				101.28640		101.26791				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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				101.63640		101.61833				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.99000	104.79562	5.98000	104.78711				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond				103.09296		103.07060				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				102.01862		101.99582				0.00	0	96,900,00
Total FRB18 SPOT										0.00	0	96,900,00
Total For FRB18										0.00	0	96,900,00
FRB19 On 14/04/2021 Spot Bond			6.93000	107.24121	6.92000	107.22835				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond				101.84869		101.82515				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond				104.35488		104.33788				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond				104.16928		104.14909				0.00	600,000,000	300,000,00
Total FRB22 SPOT										0.00	600,000,000	300,000,00
Total For FRB22										0.00	600,000,000	300,000,00
FRB23 On 20/09/2027 Spot Bond				101.17981		101.15636				0.00	0	262,000,00
Total FRB23 SPOT										0.00	0	262,000,00
Total For FRB23										0.00	0	262,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB24 On 08/11/2023 Spot Bond				99.80496		102.11152				0.00	150,000,000	121,000,000
Total FRB24 SPOT										0.00	150,000,000	121,000,000
Total For FRB24										0.00	150,000,000	121,000,000
FRB25 On 19/09/2024 Spot Bond				99.90640		99.87732				0.00	0	800,000,000
Total FRB25 SPOT										0.00	0	800,000,000
Total For FRB25										0.00	0	800,000,000
FRB26 On 03/06/2024 Spot Bond				96.80779		96.78177				0.00	660,000,000	504,000,000
Total FRB26 SPOT										0.00	660,000,000	504,000,000
Total For FRB26										0.00	660,000,000	504,000,000
FRB27 On 03/06/2026 Spot Bond			9.08000	106.48627	9.03000	106.69092				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			2.95000	163.73965	2.95000	163.75404				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			3.71500	297.23502	3.71000	297.30037				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.56000	132.90384	4.56000	132.90972		2,280,000,000,000.00		500,000,000	250,000,000	
Total FRBI25 SPOT								2,280,000,000,000.00		500,000,000	250,000,000	
Total For FRBI25								2,280,000,000,000.00		500,000,000	250,000,000	
FRBI28 On 31/03/2028 Spot Bond			5.37500	170.20731	5.41000	169.81416		1,827,500,000,000.00		340,000,000	170,000,000	
Total FRBI28 SPOT								1,827,500,000,000.00		340,000,000	170,000,000	
Total For FRBI28								1,827,500,000,000.00		340,000,000	170,000,000	
FRBI29 On 31/03/2029 Spot Bond			5.31000	91.25789	5.30000	91.33014				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			6.03000	182.31872	6.03000	182.31978				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.91000	78.30348	5.91000	78.30419				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.92000	77.32399	5.92500	77.25947				0.00	0	
Total FRBI50 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB150										0.00	0	
FRBZ0: On 30/11/2020 Spot Bond			0.03930	98.64687	3.88000	98.63380				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			0.05871	78.39956	5.83000	78.47656				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			0.05939	77.65554	5.91000	77.70857				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10: On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC12: On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC12U SPOT										0.00	0	
Total For FRC12U										0.00	0	
FRC16: On 31/01/2025 Spot Bond			5.41000	128.22969	5.41000	128.23247				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				83.11681		83.24963				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	107.49500	10.00000	107.46700				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				100.94260		100.91979				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			3.61000	162.16816	3.61000	162.17950				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			4.47000	160.15073	4.47000	160.15822				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond				101.12559		101.09108				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23: On 19/10/2020 Spot Bond				96.13430		96.15076				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23: On 19/10/2020 Spot Bond				96.38237		96.39796				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24: On 19/10/2020 Spot Bond				96.98883		97.00116				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24: On 19/10/2020 Spot Bond				100.40872		100.35625				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24: On 19/10/2020 Spot Bond				100.40397		100.35202				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24: On 19/10/2020 Spot Bond				100.31080		100.26916				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24: On 19/10/2020 Spot Bond				96.61626		96.62952				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	

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 19/10/2020 Spot Bond				100.30960		100.26810				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25(On 13/02/2022 Spot Bond				101.70483		101.68028				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25(On 14/03/2022 Spot Bond				100.74503		100.72481				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25(On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25(On 17/07/2027 Spot Bond				102.15423		102.13284				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(On 10/10/2020 Spot Bond				100.31119		100.28885				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC26(On 20/06/2021 Spot Bond				102.12718		102.10460				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26(On 06/08/2023 Spot Bond				104.18734		104.16713				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27(On 30/01/2023 Spot Bond				99.98496		99.96876				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27(On 30/01/2023 Spot Bond			9.58400	99.97428	9.58400	99.94857				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27(On 02/05/2028 Spot Bond			9.80000	102.31425	9.80000	102.28765				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27(On 12/12/2020 Spot Bond				100.75141		100.73239				0.00	0	
Total FRC275 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC275										0.00	0	
FRC275 On 12/12/2020 Spot Bond				100.75396		100.73489				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC276 On 04/03/2021 Spot Bond				100.85428		100.83650				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC277 On 21/11/2022 Spot Bond				101.17084		101.15223				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond				100.69843		100.67554				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	108.69766	3.57000	108.70538				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 26/01/2021 Spot Bond				100.28330		100.26412				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC283 On 11/11/2024 Spot Bond				101.84745		101.82173				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond				100.68778		100.66709				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	106.78312	3.40000	106.79119				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond				100.61505		100.59442				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond				101.70417		101.68202				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 26/01/2021 Spot Bond				100.03447		100.01791				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC291 On 18/09/2020 Spot Bond			8.25000	100.89939	8.25000	100.87685				0.00	0	
Total FRC292 SPOT										0.00	0	
Total For FRC292										0.00	0	
FRC292 On 18/04/2021 Spot Bond				100.13738		100.11493				0.00	0	35,000,00
Total FRC293 SPOT										0.00	0	35,000,00
Total For FRC293										0.00	0	35,000,00
FRC293 On 18/04/2021 Spot Bond				100.13494		100.11276				0.00	0	35,000,00
Total FRC294 SPOT										0.00	0	35,000,00
Total For FRC294										0.00	0	35,000,00
FRC294 On 14/05/2024 Spot Bond				101.38864		101.36797				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond				101.40939		101.38846				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 15/11/2020 Spot Bond			8.10000	101.64775	8.10000	101.62560				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC298 On 20/06/2024 Spot Bond				100.79870		100.77308				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond				100.98079		100.96541				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 30/11/2020 Spot Bond				102.32501		102.33870				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC301 On 11/11/2024 Spot Bond				101.67056		101.64712				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond				101.23031		101.20825				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	

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 28/12/2020 Spot Bond				100.44382		100.42449				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30 On 06/11/2023 Spot Bond				101.75939		101.73706				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond				100.97379		100.95698				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 12/08/2020 Spot Bond				101.21956		101.20169				0.00	0	
Total FRC307 SPOT										0.00	0	
Total For FRC307										0.00	0	
FRC30 On 31/05/2024 Spot Bond				101.43434		101.41314				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond				100.60296		100.58266				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond				100.68630		100.66374				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 23/02/2021 Spot Bond				100.61000		100.62000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31 On 23/02/2021 Spot Bond				99.42000		99.46000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31 On 20/06/2024 Spot Bond				100.74856		100.72431				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 23/02/2021 Spot Bond				108.63000		108.66000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31 On 13/10/2026 Spot Bond				88.93650		89.35231				0.00	0	250,000,00
Total FRC315 SPOT										0.00	0	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 FRC315										0.00	0	250,000,00
FRC315 On 15/09/2033 Spot Bond				100.79667		100.77517				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond				99.96965		99.95263				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond				95.18605		95.15527				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond				100.74842		100.72417				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 23/10/2020 Spot Bond				100.00000		100.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC320 On 24/10/2020 Spot Bond				100.02716		100.06079				0.00	0	115,000,00
Total FRC321 SPOT										0.00	0	115,000,00
Total For FRC321										0.00	0	115,000,00
FRC321 On 20/12/2024 Spot Bond				100.76456		100.73987				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond				100.69318		100.67043				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond				100.43180		100.41065				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond				100.74861		100.72436				0.00	0	100,000,00
Total FRC326 SPOT										0.00	0	100,000,00
Total For FRC326										0.00	0	100,000,00
FRC326 On 30/09/2022 Spot Bond				100.44475		100.42471				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond				101.00950		100.99212				0.00	0	150,000,00

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 FRC328 SPOT										0.00	0	150,000,00
Total For FRC328										0.00	0	150,000,00
FRC328 On 06/11/2023 Spot Bond				101.42926		101.41093				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond				100.23057		100.20786				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond				99.92613		101.53958				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond				99.92613		101.53958				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 05/03/2021 Spot Bond				100.76480		100.74800				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond				101.13070		101.11030				0.00	0	150,000,00
Total FRC335 SPOT										0.00	0	150,000,00
Total For FRC335										0.00	0	150,000,00
FRC335 On 13/09/2021 Spot Bond				102.76701		102.74725				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond				100.03744		100.01952				0.00	0	143,100,00
Total FRC337 SPOT										0.00	0	143,100,00
Total For FRC337										0.00	0	143,100,00
FRC337 On 09/06/2021 Spot Bond				100.84280		100.82306				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond				100.77115		100.75306				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond				100.72300		100.70475				0.00	0	80,000,00
Total FRC340 SPOT										0.00	0	80,000,00
Total For FRC340										0.00	0	80,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 20/12/2024 Spot Bond				100.87677		100.84903				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 17/08/2021 Spot Bond				100.28068		100.26265				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34 On 21/12/2027 Spot Bond				100.24597		100.22507				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC66 On 31/01/2022 Spot Bond			4.25000	160.66360	4.25000	160.67206				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			4.19000	160.80385	4.19000	160.81258				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			4.17000	160.85064	4.17000	160.85946				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRD26U										0.00	0	
FRD271 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	
FRD281 On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD28U SPOT										0.00	0	
Total For FRD28U										0.00	0	
FRD291 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	
FRD301 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	
FRD331 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	
FRD361 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	
FRD371 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			6.33500	78.93685	6.34500	78.85522				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.58000	93.49866	5.58000	93.50026				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond				100.01215		99.99997				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ20 On 20/09/2020 Spot Bond				100.62613		100.60968				0.00	0	
Total FRJ20 SPOT										0.00	0	
Total For FRJ20										0.00	0	
FRJ21 On 15/09/2021 Spot Bond				101.06115		101.04400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond				101.34564		101.32839				0.00	0	6,940,000,00
Total FRJ22 SPOT										0.00	0	6,940,000,00
Total For FRJ22										0.00	0	6,940,000,00
FRJ23 On 31/07/2023 Spot Bond				100.72158		100.70767				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond				101.80124		101.78323				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond				103.77618		103.76127				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond				100.47846		100.45796				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond				102.01541		102.00525				0.00	0	6,000,000,00
Total FRJ27 SPOT										0.00	0	6,000,000,00
Total For FRJ27										0.00	0	6,000,000,00
FRJ29 On 14/02/2029 Spot Bond				101.59005		101.57075				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS01U SPOT										0.00	0	
Total For FRS01U										0.00	0	
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS02U SPOT										0.00	0	
Total For FRS02U										0.00	0	
FRS100 On 15/01/2024 Spot Bond			5.10800	110.33542	5.11300	110.34379				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.50000	94.49478	5.50000	94.49660				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS103 On 23/01/2024 Spot Bond				99.43725		99.36209				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond				100.09054		100.01635				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.64000	92.75993	5.64000	92.76137				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.65000	189.41388	5.65000	189.41689				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.78000	91.06366	5.78000	91.06474				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.68000	188.84156	5.68000	188.84441				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.96000	130.68040	4.96000	130.68479				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	120.60315	3.70500	120.61127				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.78000	91.06366	5.78000	91.06474				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.80000	186.57336	5.80000	186.57559				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.85000	185.63815	5.85000	185.64013				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.49000	133.29737	4.49000	133.30353				0.00	0	
Total FRS122 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.88000	185.07980	5.88000	185.08161				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.78000	91.06366	5.78000	91.06474				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.82500	165.18424	5.86000	164.80249				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.53000	82.59608	6.53000	82.59539				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.71500	166.39613	5.75000	166.01163				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.77500	165.73384	5.81000	165.35084				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.39000	175.89632	6.39000	175.89566				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.46000	83.34424	6.46000	83.34370				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.78000	91.06366	5.78000	91.06474				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.78000	91.06366	5.78000	91.06474				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.58500	167.84160	5.62000	167.45384				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.16000	179.96668	6.16000	179.96711				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.71500	166.39613	5.75000	166.01163				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.71500	166.39613	5.75000	166.01163				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			6.00500	163.22305	6.04000	162.84575				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.26000	129.04072	5.26000	129.04402				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			3.31000	162.87995	3.31000	162.89268				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			6.06500	162.57530	6.10000	162.19948				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			6.10500	162.14512	6.14000	161.77027				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.23000	129.20363	5.23000	129.20702				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.58000	167.89749	5.61500	167.50960				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			6.11500	162.03779	6.15000	161.66319				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 20/06/2022 Spot Bond				14.05764		13.87022				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS155 On 06/06/2023 Spot Bond				15.42419		15.17650				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS15U 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	
FRS160 On 06/06/2024 Spot Bond				17.33068		17.02527				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS161 On 06/06/2025 Spot Bond				19.61718		19.21520				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS162 On 20/06/2022 Spot Bond				13.34120		13.17977				0.00	0	
Total FRS162 SPOT										0.00	0	
Total For FRS162										0.00	0	
FRS163 On 06/06/2023 Spot Bond				14.45233		14.24214				0.00	0	
Total FRS163 SPOT										0.00	0	
Total For FRS163										0.00	0	
FRS164 On 06/06/2024 Spot Bond				16.07969		15.81782				0.00	0	
Total FRS164 SPOT										0.00	0	
Total For FRS164										0.00	0	
FRS165 On 06/06/2025 Spot Bond				18.01150		17.66913				0.00	0	
Total FRS165 SPOT										0.00	0	
Total For FRS165										0.00	0	
FRS167 On 01/08/2022 Spot Bond				12.65668		12.51731				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS168 On 01/08/2022 Spot Bond				12.65327		12.51525				0.00	0	
Total FRS168 SPOT										0.00	0	
Total For FRS168										0.00	0	
FRS169 On 01/08/2021 Spot Bond				11.69783		11.59548				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS16U On 14/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS16U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS16U										0.00	0	
FRS17 On 01/08/2022 Spot Bond				14.87125		14.73180				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond				100.21679		100.19388				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond				100.23608		100.21169				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 13/11/2020 Spot Bond				107.55479		107.55479				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS17 On 13/05/2021 Spot Bond				94.08889		94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17 On 26/01/2024 Spot Bond				14.81056		14.59446				0.00	0	
Total FRS175 SPOT										0.00	0	
Total For FRS175										0.00	0	
FRS17 On 26/01/2024 Spot Bond				14.81056		14.59445				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS17 On 19/07/2024 Spot Bond				16.48103		16.17421				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS18 On 18/09/2023 Spot Bond				100.69227		100.67176				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond				100.54941		100.52655				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond				119.49774		118.88485				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond				131.98201		131.04135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond				132.88835		131.80343				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond				143.90748		143.87873				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 23/01/2024 Spot Bond				125.46955		124.09483				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS188 On 19/06/2026 Spot Bond				22.61962		22.53169				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 19/06/2026 Spot Bond				38.64312		37.52369				0.00	0	
Total FRS195 SPOT										0.00	0	
Total For FRS195										0.00	0	
FRS195 On 05/08/2024 Spot Bond				101.37097		101.35386				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 03/08/2020 Spot Bond				126.34964		125.06368				0.00	0	
Total FRS198 SPOT										0.00	0	
Total For FRS198										0.00	0	
FRS198 On 05/08/2025 Spot Bond				101.54539		101.52621				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond				101.43269		101.41204				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond				101.07140		101.05337				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 23/08/2025 Spot Bond				91.57633		91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS204 On 11/09/2020 Spot Bond				101.70432		101.68914				0.00	0	
Total FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS205 On 15/03/2021 Spot Bond				106.92318		106.68849				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS206 On 14/10/2025 Spot Bond				100.25888		100.23540				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS207 On 16/11/2020 Spot Bond				114.73133		113.72797				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS208 On 16/11/2020 Spot Bond				119.49342		120.01602				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS209 On 18/11/2024 Spot Bond				101.24969		101.23047				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS211 On 20/12/2020 Spot Bond				140.38691		144.50016				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS212 On 04/09/2020 Spot Bond				113.35109		113.42168				0.00	0	
Total FRS212 SPOT										0.00	0	
Total For FRS212										0.00	0	
FRS213 On 03/09/2021 Spot Bond				112.53719		112.58728				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS214 On 04/03/2021 Spot Bond				105.03984		104.80837				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS215 On 20/03/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS215 SPOT										0.00	0	
Total For FRS215										0.00	0	
FRS217 On 30/04/2025 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond				97.71050		97.70301				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond				100.54764		100.52884				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond				97.03954		97.03497				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond				100.68892		100.65352				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond				100.26186		100.24096				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.51500	299.04980	3.51000	299.11721				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.40500	300.05365	3.40000	300.12221				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.12500	293.55635	4.12000	293.61753				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			3.10000	163.38071	3.10000	163.39440				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond				100.02746		100.01441				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			2.80000	164.09966	2.80000	164.11475				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond				101.51356		101.49532				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.48000	85.92492	5.48000	85.92675				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.17000	91.28927	5.17000	91.29190				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.38000	133.91846	4.38000	133.92505				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.66000	132.34395	4.66000	132.34946				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.31500	291.87035	4.31000	291.92965				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX20 On 01/10/2020 Spot Bond			4.90000	103.48587	4.89000	103.47393				0.00	0	
Total FRX20 SPOT										0.00	0	
Total For FRX20										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.50000	108.53765	5.49000	108.54639				0.00	0	227,000,00
Total FRX23 SPOT										0.00	0	227,000,00
Total For FRX23										0.00	0	227,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX24 On 10/12/2024 Spot Bond			6.54000	117.19066	6.53000	117.21113			4,192,140,000,000.00	641,000,000	1,141,000,000
Total FRX24 SPOT									4,192,140,000,000.00	641,000,000	1,141,000,000
Total For FRX24									4,192,140,000,000.00	641,000,000	1,141,000,000
FRX25 On 26/07/2025 Spot Bond			6.68000	112.93004	6.63000	113.13582			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.32000	113.74558	7.19000	114.40476			84,010,050,828,000.00	11,476,782,900	10,500,000,000
Total FRX26 SPOT									84,010,050,828,000.00	11,476,782,900	10,500,000,000
Total For FRX26									84,010,050,828,000.00	11,476,782,900	10,500,000,000
FRX27 On 07/03/2027 Spot Bond			7.43000	118.18126	7.38000	118.43845			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.89000	113.11652	7.84000	113.40974			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.54500	107.68363	8.46500	108.20036			5,981,500,000,000.00	700,000,000	700,000,000
Total FRX30 SPOT									5,981,500,000,000.00	700,000,000	700,000,000
Total For FRX30									5,981,500,000,000.00	700,000,000	700,000,000
FRX31 On 21/02/2031 Spot Bond			9.12000	106.68035	9.06500	107.02955			0.00	0	21,060,000,000
Total FRX31 SPOT									0.00	0	21,060,000,000
Total For FRX31									0.00	0	21,060,000,000
FRX32 On 31/03/2032 Spot Bond			9.36000	111.55445	9.28500	112.08420			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.25500	75.30228	11.20500	75.59834			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS3C1U										0.00	0	
FS3D1\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	
FS4A4\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	
FS4A5\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	
FS4B1\On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4B1U SPOT										0.00	0	
Total For FS4B1U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS5D1U SPOT										0.00	0	
Total For FS5D1U										0.00	0	
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5E1U SPOT										0.00	0	
Total For FS5E1U										0.00	0	
FS6A2 On 20/08/2023 Spot Bond				100.54684		100.52902				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond				100.61276		100.59446				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond				101.14504		101.12712				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6C1U SPOT										0.00	0	
Total For FS6C1U										0.00	0	
FS6D1L 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	
FS6E1L 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				101.04375		101.02730				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond				101.09725		101.08002				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond				101.12973		101.11203				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond				101.13928		101.12144				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GBL03 On 16/11/2020 Spot Bond				101.99672		101.97796				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond				101.38655		101.36536				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond				99.22869		99.20756				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH2A1U SPOT										0.00	0	
Total For GH2A1U										0.00	0	
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH31U SPOT										0.00	0	
Total For GH31U										0.00	0	
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH41U SPOT										0.00	0	
Total For GH41U										0.00	0	
GH5A1 On 25/11/2022 Spot Bond				100.97035		100.95430				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond				98.88866		98.86877				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond				101.00458		100.98756				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond				101.06109		101.04319				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond				101.44893		101.42491				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRB07U										0.00	0	
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB16U SPOT										0.00	0	
Total For GRB16U										0.00	0	
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB17U SPOT										0.00	0	
Total For GRB17U										0.00	0	
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB18U SPOT										0.00	0	
Total For GRB18U										0.00	0	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB19U SPOT										0.00	0	
Total For GRB19U										0.00	0	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB21U SPOT										0.00	0	
Total For GRB21U										0.00	0	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRB29U SPOT										0.00	0	
Total For GRB29U										0.00	0	
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB30U SPOT										0.00	0	
Total For GRB30U										0.00	0	
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB31U SPOT										0.00	0	
Total For GRB31U										0.00	0	
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB32U SPOT										0.00	0	
Total For GRB32U										0.00	0	
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB33U SPOT										0.00	0	
Total For GRB33U										0.00	0	
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB34U SPOT										0.00	0	
Total For GRB34U										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.91000	99.10136	4.90000	99.17677				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond				102.97387		102.95760				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond				101.84951		101.83109				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond				101.50796		101.49028				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond				100.25018		100.22671				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.16000	114.32748	6.15000	114.33940				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT19 On 14/03/2022 Spot Bond				100.70913		100.68973				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond				101.42701		101.40635				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			9.03000	105.40634	8.98000	105.53714				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond				100.21012		100.18773				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond				101.45352		101.43237				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond				100.75710		100.73909				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond				101.15963		101.14138				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond				101.72321		101.70513				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond				98.66543		98.64285				0.00	860,000,000	430,000,000
Total GRT27 SPOT										0.00	860,000,000	430,000,000
Total For GRT27										0.00	860,000,000	430,000,000
GRT28 On 10/12/2021 Spot Bond				100.70292		100.68563				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond				100.72955		100.71172				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond				99.35958		99.33868				0.00	0	
Total GRT30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond				100.94824		100.93145				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond				98.80864		98.78400				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond				97.03250		97.00406				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond				97.43199		97.40306				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond				98.77484		98.75194				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond				100.46835		100.44748				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond				99.97292		99.95752				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond				99.82661		99.80708				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond				101.33773		101.32009				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond				101.19089		101.17231				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond				100.54938		100.52931				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond				100.56843		100.54782				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond				100.60823		100.58653				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond				100.57992		100.55903				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX01U SPOT										0.00	0	
Total For GRX01U										0.00	0	
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX02U SPOT										0.00	0	
Total For GRX02U										0.00	0	
H10T1 On 26/02/2023 Spot Bond				101.05036		101.03266				0.00	0	80,000,00
Total H10T1 SPOT										0.00	0	80,000,00
Total For H10T1										0.00	0	80,000,00
H10T2 On 30/09/2022 Spot Bond				100.47385		100.45280				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond				100.01507		99.99994				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond				100.14553		100.12577				0.00	0	110,000,00
Total H10T4 SPOT										0.00	0	110,000,00
Total For H10T4										0.00	0	110,000,00
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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				100.96068		100.94316				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	
HILB07 On 11/07/2021 Spot Bond				99.29885		99.27299				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond				98.29362		98.26957				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond				98.59393		98.56925				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond				100.79005		100.77128				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond				101.04140		101.02227				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond				100.87243		100.85318				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond				100.82515		100.80512				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	107.49500	10.00000	107.46700				0.00	0	
Total HPF04/JIBAR SPOT										0.00	0	
Total For HPF04/JIBAR										0.00	0	
HPF11 On 31/03/2023 Spot Bond				100.49745		100.47557				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond				100.46983		100.44890				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond				100.46200		100.44135				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			3.88500	99.97872	3.87500	99.96816				0.00	0	
Total HWAY20 SPOT										0.00	0	
Total For HWAY20										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			100.00000	99.45505	100.00000	99.18478				0.00	0	
Total HWAY20/R207 SPOT										0.00	0	
Total For HWAY20/R207										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.99500	294.71673	3.99000	294.77924				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.21500	295.78189	4.21000	295.85473				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.66500	87.68129	5.67500	87.59333				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.68000	83.38907	11.62000	83.72176				0.00	0	4,690,000,00
Total HWAY34 SPOT										0.00	0	4,690,000,00
Total For HWAY34										0.00	0	4,690,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.20994	100.00000	9.18944				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.72000	82.69095	11.66000	83.02965				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	9.20935	100.00000	9.18885				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond				100.44844		100.42644				0.00	0	25,128,000,00
Total HWF11 SPOT										0.00	0	25,128,000,00
Total For HWF11										0.00	0	25,128,000,00
HWF12 On 29/07/2022 Spot Bond				100.22674		100.21325				0.00	0	10,000,000,00
Total HWF12 SPOT										0.00	0	10,000,000,00
Total For HWF12										0.00	0	10,000,000,00
HWF13 On 28/11/2022 Spot Bond				100.95673		100.93980				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	107.49500	10.00000	107.46700				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.81000	137.19029	3.81000	137.19915			148,930,760,300,000.00	301,556,630,000	346,487,536,00	
Total I2025 SPOT									18,930,760,300,000.00	301,556,630,000	346,487,536,00	
Total For I2025									18,930,760,300,000.00	301,556,630,000	346,487,536,00	
I2029 On 31/03/2029 Spot Bond			4.44000	97.57636	4.43000	97.65653			477,744,000,000,000.00	107,600,000,000	130,912,043,60	
Total I2029 SPOT									7,744,000,000,000.00	107,600,000,000	130,912,043,60	
Total For I2029									7,744,000,000,000.00	107,600,000,000	130,912,043,60	
I2033 On 28/02/2033 Spot Bond			4.83500	92.36275	4.84500	92.26847			533,880,700,000,000.00	110,420,000,000	106,051,768,20	
Total I2033 SPOT									3,880,700,000,000.00	110,420,000,000	106,051,768,20	
Total For I2033									3,880,700,000,000.00	110,420,000,000	106,051,768,20	
I2038 On 31/01/2038 Spot Bond			4.88000	102.66633	4.88000	102.67001			510,943,648,000,000.00	309,619,600,000	158,873,877,80	
Total I2038 SPOT									10,943,648,000,000.00	309,619,600,000	158,873,877,80	
Total For I2038									10,943,648,000,000.00	309,619,600,000	158,873,877,80	
I2046 On 31/03/2046 Spot Bond			4.91000	92.00692	4.91000	92.01020			040,362,224,000,000.00	211,886,400,000	208,520,125,80	
Total I2046 SPOT									10,362,224,000,000.00	211,886,400,000	208,520,125,80	
Total For I2046									10,362,224,000,000.00	211,886,400,000	208,520,125,80	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050 On 31/12/2050 Spot Bond			4.92000	92.13645	4.92500	92.05613			908,536,880,000,000.00	387,914,000,000	177,822,248,50
Total I2050 SPOT									18,536,880,000,000.00	387,914,000,000	177,822,248,50
Total For I2050									18,536,880,000,000.00	387,914,000,000	177,822,248,50
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB107U SPOT									0.00	0	
Total For IB107U									0.00	0	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB121U SPOT									0.00	0	
Total For IB121U									0.00	0	
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB122U SPOT									0.00	0	
Total For IB122U									0.00	0	
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB125U SPOT									0.00	0	
Total For IB125U									0.00	0	
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB126U SPOT									0.00	0	
Total For IB126U									0.00	0	
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB139U SPOT									0.00	0	
Total For IB139U									0.00	0	
IB144U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB144U SPOT									0.00	0	
Total For IB144U									0.00	0	
IB146U On 22/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB146U SPOT									0.00	0	
Total For IB146U									0.00	0	
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IBL02U SPOT									0.00	0	
Total For IBL02U									0.00	0	
IBL101 On 24/05/2022 Spot Bond			5.97500	106.88591	5.96500	106.88646			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond				100.89568		100.87850			0.00	0	
Total IBL102 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL102										0.00	0	
IBL106 On 06/08/2020 Spot Bond			7.84000	99.82846	7.84000	99.80706				0.00	0	
Total IBL106 SPOT										0.00	0	
Total For IBL106										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.97500	294.89574	3.97000	294.95846				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	101.18000	8.12000	101.15791				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond				101.06733		101.05023				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond				101.35772		101.34007				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond				101.11061		101.09289				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL118 On 24/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL118 SPOT										0.00	0	
Total For IBL118										0.00	0	
IBL119 On 16/08/2021 Spot Bond				101.19710		101.17842				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond				100.24935		100.22810				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond				101.33887		101.32057				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond				101.26400		101.24500				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond				100.25808		100.23628				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond				101.04187		101.02534				0.00	0	77,000,00
Total IBL129 SPOT										0.00	0	77,000,00
Total For IBL129										0.00	0	77,000,00
IBL130 On 22/07/2022 Spot Bond				100.29388		100.27141				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL131 On 07/08/2020 Spot Bond				99.89279		101.24623				0.00	0	
Total IBL131 SPOT										0.00	0	
Total For IBL131										0.00	0	
IBL132 On 12/08/2024 Spot Bond				101.37939		101.35944				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond				100.58793		100.56981				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond				100.18893		100.16653				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond				101.11394		101.09658				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond				101.04906		101.03266				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond				99.74196		99.71749				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond				99.67563		99.65068				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond				101.18093		101.16304				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL141 On 20/08/2020 Spot Bond			7.61500	101.43816	7.61500	101.41710				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond				101.10105		101.08377				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond				100.67464		100.65755				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond				100.61309		100.59252				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond				100.44543		100.42283				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL36 On 31/01/2022 Spot Bond			2.83000	164.02757	2.83000	164.04252				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	107.49500	10.00000	107.46700				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL50 On 02/08/2020 Spot Bond			5.79500	99.93653	5.78500	99.92081				0.00	0	
Total IBL50 SPOT										0.00	0	
Total For IBL50										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.62000	115.92515	6.61000	115.93780				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond				100.38865		100.37617				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			2.95000	163.73965	2.95000	163.75404				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL75 On 19/08/2020 Spot Bond				101.26332		101.24641				0.00	0	
Total IBL75 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL75										0.00	0	
IBL77 On 25/11/2020 Spot Bond				101.30082		101.28577				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.46000	109.35390	6.45000	109.35735				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL81U SPOT										0.00	0	
Total For IBL81U										0.00	0	
IBL86 On 20/05/2021 Spot Bond				101.85801		101.84086				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			5.90000	105.39109	5.89000	105.38250				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	58.54673	100.00000	58.41786				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond				101.14582		101.12617				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond				101.52503		101.50733				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond				101.89220		101.87208				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	13.17181	100.00000	13.14251				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG05 On 22/10/2020 Spot Bond			5.86000	102.76757	5.85000	102.75368				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.23000	106.40981	8.18000	106.57086				0.00	0	882,995,40
Total IDCG06 SPOT										0.00	0	882,995,40
Total For IDCG06										0.00	0	882,995,40
IDCG07 On 13/11/2020 Spot Bond				101.48119		101.46329				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.13000	109.53996	10.07500	109.87534				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond				100.87134		100.85255				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.85000	110.89203	8.80000	111.11945				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond				99.98270		99.97020				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond				98.32599		98.31042				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond				101.28349		101.26479				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond				99.88864		99.86657				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond				98.94449		98.91999				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond				101.43718		101.41743				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG18 On 12/03/2022 Spot Bond				100.70404		100.68573				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond				98.81835		98.79613				0.00	152,000,000	261,000,000
Total IDCG19 SPOT										0.00	152,000,000	261,000,000
Total For IDCG19										0.00	152,000,000	261,000,000
IDCG20 On 18/12/2020 Spot Bond				100.58644		100.56851				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond				100.61983		100.60109				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond				98.75543		98.73273				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond				99.99990		99.98502				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond				100.70524		100.68583				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	7.94265	100.00000	7.92507				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			7.73000	104.76159	7.68000	104.92666				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.71500	104.61753	5.70500	104.60847				0.00	0	
Total IFC02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IFC02										0.00	0	
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN289U SPOT										0.00	0	
Total For IN289U										0.00	0	
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN327U SPOT										0.00	0	
Total For IN327U										0.00	0	
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN329U SPOT										0.00	0	
Total For IN329U										0.00	0	
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN334U SPOT										0.00	0	
Total For IN334U										0.00	0	
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN425U SPOT										0.00	0	
Total For IN425U										0.00	0	
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN426U SPOT										0.00	0	
Total For IN426U										0.00	0	
IN454U On 21/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN454U SPOT										0.00	0	
Total For IN454U										0.00	0	
ING196 On 30/06/2027 Spot Bond				66.84659		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	107.49500	10.00000	107.46700				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond				100.98435		100.96503				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond				99.97053		99.95400				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond				101.33487		101.28092				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond				91.43827		91.41826				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond				102.25254		102.22616				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond				100.58097		100.55653				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	
INLV03 On 11/02/2021 Spot Bond				102.66571		102.64213				0.00	0	
Total INLV03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			7.16000	108.81930	7.15000	108.80363				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond				104.03060		104.00542				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
IPC30U On 30/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPC30U SPOT										0.00	0	
Total For IPC30U										0.00	0	
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.49500	10.00000	107.46700				0.00	0	
Total IPF01/JIBAR SPOT										0.00	0	
Total For IPF01/JIBAR										0.00	0	
IPF13 On 04/12/2020 Spot Bond				100.88419		100.86586				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond				100.74222		100.72275				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond				100.70228		100.68201				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond				100.58811		100.56810				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond				100.59816		100.57788				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond				100.60820		100.58765				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond				100.07256		100.05147				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond				100.72105		100.70139				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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				101.47553		101.45718				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond				100.23327		100.21037				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond				101.38370		101.36396				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond				101.40510		101.38508				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				100.54383		100.52349				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond				98.69665		98.67252				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond				100.46758		100.44595				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond				100.76155		100.74201				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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/R212 On 31/01/2022 Spot Bond			2.75000	99.98499	2.75000	99.97749				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			7.67500	146.25660	7.71000	145.91793				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond				102.32767		102.30280				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			7.16000	108.52523	7.15000	108.50960				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond				102.51175		102.48508				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond				102.41900		102.39440				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond				100.83183		100.80450				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			5.05000	158.80914	5.05000	158.81411				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond				102.09592		102.07112				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.98000	108.31095	7.97000	108.29928				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond				104.82879		104.80892				0.00	0	
Total IV042 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.99500	107.82448	7.98500	107.81429				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond				99.95876		99.93645				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			3.75000	161.83742	3.75000	161.84813				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond				101.52156		101.49652				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond				99.32487		99.29398				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV168U SPOT										0.00	0	
Total For IV168U										0.00	0	
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV170U SPOT										0.00	0	
Total For IV170U										0.00	0	
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV171U SPOT										0.00	0	
Total For IV171U										0.00	0	
IV19A On 31/03/2028 Spot Bond			6.37500	159.27556	6.41000	158.90725				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	107.49500	10.00000	107.46700				0.00	0	
Total IVC005/JIBAR SPOT										0.00	0	
Total For IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond				100.48569		100.46423				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.16000	98.47616	11.15000	98.45612				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC063 On 07/08/2020 Spot Bond				99.85753		99.83709				0.00	0	
Total IVC063 SPOT										0.00	0	
Total For IVC063										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.47500	107.07255	6.46500	107.06723				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond				100.54169		100.51898				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond				100.55388		100.53076				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond				100.54575		100.52291				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC109 On 19/05/2021 Spot Bond				102.12982		102.11100				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.12500	104.69573	6.11500	104.68656				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond				100.77483		100.75394				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2020 Spot Bond				101.46861		101.45042				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 25/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2020 Spot Bond				99.97362		99.95857				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond				101.97270		101.95607				0.00	0	150,000,00
Total IVC136 SPOT										0.00	0	150,000,00
Total For IVC136										0.00	0	150,000,00
IVC137 On 29/08/2021 Spot Bond				101.08930		101.06958				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond				98.45503		98.42826				0.00	0	130,000,00
Total IVC140 SPOT										0.00	0	130,000,00
Total For IVC140										0.00	0	130,000,00
IVC144 On 03/12/2021 Spot Bond				100.90674		100.88837				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond				100.77487		100.75699				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond				100.85639		100.83893				0.00	0	
Total IVC146 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IVC146									0.00	0	
IVC147 On 21/12/2021 Spot Bond				100.57780		100.55819			0.00	0	
Total IVC147 SPOT									0.00	0	
Total For IVC147									0.00	0	
IVC148 On 13/12/2021 Spot Bond				101.49948		101.48004			0.00	0	
Total IVC148 SPOT									0.00	0	
Total For IVC148									0.00	0	
IVC149 On 13/12/2021 Spot Bond				101.42763		101.40820			0.00	0	
Total IVC149 SPOT									0.00	0	
Total For IVC149									0.00	0	
IVC152 On 15/12/2024 Spot Bond				100.95387		100.92877			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				99.91225		99.89566			0.00	0	64,000,00
Total IVC154 SPOT									0.00	0	64,000,00
Total For IVC154									0.00	0	64,000,00
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				100.10915		100.08599			0.00	0	
Total IVC156 SPOT									0.00	0	
Total For IVC156									0.00	0	
IVC159 On 06/06/2023 Spot Bond				100.50723		100.48721			0.00	0	119,000,00
Total IVC159 SPOT									0.00	0	119,000,00
Total For IVC159									0.00	0	119,000,00
IVC163 On 17/03/2022 Spot Bond				100.71376		100.69322			0.00	0	
Total IVC163 SPOT									0.00	0	
Total For IVC163									0.00	0	
IVC165 On 20/09/2020 Spot Bond				100.54009		100.52149			0.00	0	121,000,00
Total IVC165 SPOT									0.00	0	121,000,00
Total For IVC165									0.00	0	121,000,00
IVC167 On 23/03/2021 Spot Bond				100.52695		100.50812			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond				103.17800		103.16376				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond				101.16425		101.14624				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC173 On 17/07/2021 Spot Bond				100.22774		100.20211				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond				101.22981		101.21072				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond				100.88613		100.86707				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond				100.47254		100.45215				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond				100.36120		100.33746				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	15,000,000,000	15,000,000,000	
Total IVC179 SPOT									10,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total For IVC179									10,000,000,000,000.00	15,000,000,000	15,000,000,000	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total IVC68U SPOT									0.00	0	0	
Total For IVC68U									0.00	0	0	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total IVC80U SPOT									0.00	0	0	
Total For IVC80U									0.00	0	0	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total IVC84U SPOT									0.00	0	0	
Total For IVC84U									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
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC85U SPOT										0.00	0	
Total For IVC85U										0.00	0	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC91U SPOT										0.00	0	
Total For IVC91U										0.00	0	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC95U SPOT										0.00	0	
Total For IVC95U										0.00	0	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC96U SPOT										0.00	0	
Total For IVC96U										0.00	0	
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC99U SPOT										0.00	0	
Total For IVC99U										0.00	0	
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF80U SPOT										0.00	0	
Total For IVF80U										0.00	0	
IVF85U On 01/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF85U SPOT										0.00	0	
Total For IVF85U										0.00	0	
IVF86U On 18/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF86U SPOT										0.00	0	
Total For IVF86U										0.00	0	
IVZ003 On 06/08/2020 Spot Bond			4.25000	99.84886	4.35000	99.83343				0.00	0	
Total IVZ003 SPOT										0.00	0	
Total For IVZ003										0.00	0	
IVZ005 On 30/07/2020 Spot Bond			4.25000	99.93019	4.35000	99.91664				0.00	0	
Total IVZ005 SPOT										0.00	0	
Total For IVZ005										0.00	0	
IVZ006 On 13/08/2020 Spot Bond			4.25000	99.76766	4.35000	99.75035				0.00	0	
Total IVZ006 SPOT										0.00	0	
Total For IVZ006										0.00	0	
IVZ007 On 20/08/2020 Spot Bond			4.25000	99.68660	4.35000	99.66741				0.00	0	
Total IVZ007 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVZ007										0.00	0	
IVZ008 On 27/08/2020 Spot Bond			4.30000	99.60105	4.40000	99.57985				0.00	0	
Total IVZ008 SPOT										0.00	0	
Total For IVZ008										0.00	0	
IVZ009 On 03/09/2020 Spot Bond			4.30000	99.51931	4.40000	99.49625				0.00	0	
Total IVZ009 SPOT										0.00	0	
Total For IVZ009										0.00	0	
IVZ010 On 17/09/2020 Spot Bond			4.30000	99.35623	4.40000	99.32946				0.00	0	
Total IVZ010 SPOT										0.00	0	
Total For IVZ010										0.00	0	
IVZ011 On 15/10/2020 Spot Bond			4.35000	99.02051	4.45000	98.98627				0.00	0	
Total IVZ011 SPOT										0.00	0	
Total For IVZ011										0.00	0	
IVZ012 On 22/10/2020 Spot Bond			4.35000	98.93878	4.45000	98.90272				0.00	0	
Total IVZ012 SPOT										0.00	0	
Total For IVZ012										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				100.75369		100.72930				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond				100.53762		100.51505				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			9.46000	103.47860	9.45000	103.46407				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP010 On 15/09/2020 Spot Bond				100.76060		100.74163				0.00	0	
Total KAP010 SPOT										0.00	0	
Total For KAP010										0.00	0	
KAP012 On 01/12/2022 Spot Bond				100.97859		100.95975				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP010 On 24/05/2022 Spot Bond				98.13328		98.11190				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond				100.14405		100.12085				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond				96.61607		96.59391				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond				99.50295		99.48806				0.00	0	120,000,00
Total KAP016 SPOT										0.00	0	120,000,00
Total For KAP016										0.00	0	120,000,00
KAP11 On 24/10/2022 Spot Bond				100.65504		100.68966				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KSB009 On 05/08/2020 Spot Bond				102.02093		102.00303				0.00	0	
Total KSB009 SPOT										0.00	0	
Total For KSB009										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.82000	127.95949	8.77000	128.23552				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LB41U SPOT										0.00	0	
Total For LB41U										0.00	0	
LBK15 On 12/10/2021 Spot Bond				93.73642		93.69620				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond				91.73054		91.69235				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.94000	107.00380	6.93000	107.00171				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK22 On 04/09/2020 Spot Bond				100.51559		100.48842				0.00	0	
Total LBK22 SPOT										0.00	0	
Total For LBK22										0.00	0	
LBK23 On 05/09/2022 Spot Bond				93.21562		93.18392				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			13.71000	92.40000	13.70000	92.39557				0.00	0	1,108,716,70
Total LBK24 SPOT										0.00	0	1,108,716,70
Total For LBK24										0.00	0	1,108,716,70
LBK26 On 23/03/2021 Spot Bond				95.36841		95.32796				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond				98.63109		98.60654				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.17500	94.15424	12.09500	94.49956				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.96000	100.75973	9.95000	100.75728				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond				92.54370		92.50632				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond				91.10780		91.07325				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond				99.80719		101.47062				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond				100.34680		100.32589				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond				93.85178		93.82043				0.00	0	
Total LBK35 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond				93.48438		93.45273				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond				82.01982		81.97513				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LBK39U SPOT										0.00	0	
Total For LBK39U										0.00	0	
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LBK40U SPOT										0.00	0	
Total For LBK40U										0.00	0	
LGL04 On 14/08/2020 Spot Bond			5.61000	104.32594	5.60000	104.31043				0.00	0	
Total LGL04 SPOT										0.00	0	
Total For LGL04										0.00	0	
LGL05 On 12/12/2021 Spot Bond				102.38997		102.37148				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.51000	110.61161	6.50000	110.61330				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				102.11721		102.09649				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond				101.55219		101.53405				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond				101.05457		101.03477				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond				99.00270		98.97780				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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				102.25137		102.21958				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond				101.93579		101.90818				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond				102.22984		102.19833				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond				101.08716		101.06433				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond				99.97983		99.95865				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond				101.44140		101.41800				0.00	0	70,000,00
Total LOM03 SPOT										0.00	0	70,000,00
Total For LOM03										0.00	0	70,000,00
LOM04 On 25/05/2025 Spot Bond				101.47688		101.45293				0.00	0	100,000,00
Total LOM04 SPOT										0.00	0	100,000,00
Total For LOM04										0.00	0	100,000,00
LRFA3 On 20/11/2022 Spot Bond				101.15838		101.14026				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFB3 On 20/11/2022 Spot Bond				101.19657		101.17791				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond				101.22522		101.20614				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ18 On 17/08/2020 Spot Bond				99.78736		99.77617				0.00	0	
Total MAQ189 SPOT										0.00	0	
Total For MAQ189										0.00	0	
MBC29 On 02/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MBC29U SPOT										0.00	0	
Total For MBC29U										0.00	0	
MBC30 On 09/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MBC30U SPOT										0.00	0	
Total For MBC30U										0.00	0	
MBF05 On 28/08/2020 Spot Bond				100.95459		100.93560				0.00	4,600,000,000	2,300,000,000
Total MBF057 SPOT										0.00	4,600,000,000	2,300,000,000
Total For MBF057										0.00	4,600,000,000	2,300,000,000
MBF05 On 21/05/2021 Spot Bond				101.04472		101.02796				0.00	0	2,900,000,000
Total MBF059 SPOT										0.00	0	2,900,000,000
Total For MBF059										0.00	0	2,900,000,000
MBF06 On 17/08/2021 Spot Bond				101.01291		100.99486				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond				100.78951		100.77267				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2020 Spot Bond				100.42226		100.40395				0.00	0	1,000,000,000
Total MBF064 SPOT										0.00	0	1,000,000,000
Total For MBF064										0.00	0	1,000,000,000
MBF06 On 30/09/2022 Spot Bond				99.97915		99.95895				0.00	0	20,000,000,000
Total MBF065 SPOT										0.00	0	20,000,000,000
Total For MBF065										0.00	0	20,000,000,000
MBP03 On 02/11/2022 Spot Bond				99.93536		99.91912				0.00	0	
Total MBP038 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond				101.10537		101.09037				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond				100.98013		100.96402				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond				100.24632		100.22513				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond				100.02438		100.01291				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond				100.02468		100.01305				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond				100.43976		100.42057				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond				100.44791		100.42845				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond				100.54046		100.52414				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond				100.93698		100.92107				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond				100.43978		100.42059				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond				100.44793		100.42847				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond				100.93938		100.92390				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total MBP050 SPOT									0.00	0	
Total For MBP050									0.00	0	
MBP05 On 12/03/2023 Spot Bond				100.67594		100.65823			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MIL03 On 28/08/2023 Spot Bond				122.18233		122.15068			0.00	0	
Total MIL03 SPOT									0.00	0	
Total For MIL03									0.00	0	
MMIG0 On 17/03/2021 Spot Bond			6.53000	105.81624	6.52000	105.80407			0.00	0	
Total MMIG02 SPOT									0.00	0	
Total For MMIG02									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			10.29000	109.10031	10.24000	109.26818			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.56000	113.08745	6.55000	113.08720			0.00	0	1,440,000,00
Total MMIG05 SPOT									0.00	0	1,440,000,00
Total For MMIG05									0.00	0	1,440,000,00
MMIG0 On 19/10/2028 Spot Bond				100.01353		99.98850			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond				97.51392		97.48907			0.00	0	140,000,00
Total MMIG07 SPOT									0.00	0	140,000,00
Total For MMIG07									0.00	0	140,000,00
MML01 On 10/12/2026 Spot Bond				98.33609		98.31275			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			8.38000	105.64510	8.33000	105.87153			0.00	0	
Total MML02 SPOT									0.00	0	
Total For MML02									0.00	0	
MQB00 On 28/08/2023 Spot Bond				122.32637		122.29452			0.00	0	
Total MQB003 SPOT									0.00	0	
Total For MQB003									0.00	0	
MTN07 On 13/07/2022 Spot Bond				99.27915		99.25402			0.00	0	
Total MTN07 SPOT									0.00	0	
Total For MTN07									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN08 On 11/10/2020 Spot Bond				100.40548		100.38446				0.00	0	
Total MTN08 SPOT										0.00	0	
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond				99.56544		99.43904				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond				98.83880		98.81259				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond				100.63826		100.61983				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond				101.46807		101.45050				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond				98.96276		98.94035				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond				101.34052		101.32134				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond				101.38367		101.36393				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond				99.98753		99.96887				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond				98.79558		98.77446				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond				99.29671		99.27525				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond				100.81378		100.79514				0.00	0	
Total MTN19 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond				100.59886		100.57910				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond				100.56200		100.53862				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTNC2 On 07/09/2020 Spot Bond				100.71651		100.69979				0.00	0	
Total MTNC21 SPOT										0.00	0	
Total For MTNC21										0.00	0	
MTNC2 On 11/05/2021 Spot Bond				101.45902		101.43845				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				101.16034		101.14228				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR On 22/11/2021 Spot Bond				101.14183		101.12406				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR On 22/11/2022 Spot Bond				101.14183		101.12405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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				100.60471		100.58563				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond				100.64162		100.62212				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond				100.63805		100.61680				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond				100.80855		100.78267				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond				101.59129		101.56169				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond				100.56075		100.54159				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond				100.70840		100.68524				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond				100.83373		100.80717				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond				100.94885		100.91915				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.11000	106.14083	6.10000	106.14535				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM03 On 01/08/2023 Spot Bond			6.56000	109.33456	6.55000	109.34365				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.26000	105.57817	9.21000	105.78691				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond				99.50528		99.49086				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond				100.15643		100.14265				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond				99.98691		99.97258				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond				100.12986		100.11860				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond				100.02496		100.01319				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			5.67500	102.51544	5.66500	102.50319				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.86000	105.53506	5.85000	105.52487				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	103.34270	9.38000	103.31696				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.44000	114.00370	6.43000	114.01817				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.98000	104.63123	4.97000	104.62624				0.00	0	137,500,00
Total NBK14A SPOT										0.00	0	137,500,00

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 NBK14A										0.00	0	137,500,00
NBK15 On 11/02/2022 Spot Bond			5.42500	108.97205	5.41500	108.97109				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.72000	114.84124	6.67000	115.02582				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.84000	112.23481	7.79000	112.45259				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19 On 01/06/2022 Spot Bond			5.95500	107.85071	5.94500	107.85138				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.84000	113.25207	7.79000	113.47617				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond				100.79881		100.78011				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.79000	109.67440	8.74000	109.92140				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.94000	110.70844	5.93000	110.71334				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.55000	110.99310	8.50000	111.18982				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.53000	114.96339	8.48000	115.22765				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				101.35117		101.33185				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			6.21000	115.12129	6.20000	115.12677				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond				104.02577		104.00933				0.00	1,200,000,000	600,000,000
Total NBK25B SPOT										0.00	1,200,000,000	600,000,000
Total For NBK25B										0.00	1,200,000,000	600,000,000
NBK26J On 10/05/2023 Spot Bond			100.00000	22.09217	100.00000	22.04354				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond				103.37892		103.35961				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27J On 10/05/2026 Spot Bond			8.09000	116.30981	8.04000	116.53223				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28J On 02/08/2023 Spot Bond			6.24000	110.09655	6.23000	110.10676				0.00	0	2,470,000,000
Total NBK28A SPOT										0.00	0	2,470,000,000
Total For NBK28A										0.00	0	2,470,000,000
NBK28I On 19/11/2020 Spot Bond				101.41500		101.39819				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29J On 31/07/2026 Spot Bond			8.88000	107.36021	8.83000	107.57454				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30J On 20/02/2024 Spot Bond			6.29000	114.62515	6.28000	114.63914				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond				101.93692		101.92049				0.00	200,000,000	100,000,000
Total NBK30B SPOT										0.00	200,000,000	100,000,000
Total For NBK30B										0.00	200,000,000	100,000,000
NBK31J On 09/11/2023 Spot Bond			6.21000	111.41887	6.20000	111.43135				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond				101.66946		101.64965				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK34I On 10/05/2021 Spot Bond				101.78602		101.76731				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond				103.38086		103.36322				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond				103.18138		103.16300				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond				100.41964		100.40354				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.05500	66.56030	10.00500	66.67156				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond				103.47971		103.46872				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond				101.79358		101.77673				0.00	0	50,000,00
Total NBK42B SPOT										0.00	0	50,000,00
Total For NBK42B										0.00	0	50,000,00
NBK43I On 20/02/2024 Spot Bond				102.75770		102.74100				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond				101.53757		101.52101				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond				102.14568		102.12818				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond				102.39325		102.37569				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond				101.64858		101.62903				0.00	0	
Total NBK47B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK47B									0.00	0	
NBK48I On 09/11/2021 Spot Bond				101.34070		101.32281			0.00	0	
Total NBK48B SPOT									0.00	0	
Total For NBK48B									0.00	0	
NBK49I On 09/11/2023 Spot Bond				101.90891		101.89106			0.00	0	
Total NBK49B SPOT									0.00	0	
Total For NBK49B									0.00	0	
NBK50I On 09/11/2025 Spot Bond				100.17534		100.15418			0.00	0	
Total NBK50B SPOT									0.00	0	
Total For NBK50B									0.00	0	
NBK51I On 21/02/2022 Spot Bond				101.08973		101.07280			0.00	0	
Total NBK51B SPOT									0.00	0	
Total For NBK51B									0.00	0	
NBK52I On 21/02/2024 Spot Bond				99.97323		99.95400			0.00	0	
Total NBK52B SPOT									0.00	0	
Total For NBK52B									0.00	0	
NBK53I On 21/02/2026 Spot Bond				100.82777		100.80956			0.00	0	400,000,00
Total NBK53B SPOT									0.00	0	400,000,00
Total For NBK53B									0.00	0	400,000,00
NBK54I On 21/02/2029 Spot Bond				101.15569		101.13731			0.00	0	
Total NBK54B SPOT									0.00	0	
Total For NBK54B									0.00	0	
NBKB5 On 01/08/2022 Spot Bond				99.78613		99.77019			0.00	0	
Total NBKB55 SPOT									0.00	0	
Total For NBKB55									0.00	0	
NBKB5 On 01/08/2024 Spot Bond				99.93621		99.92013			0.00	0	
Total NBKB56 SPOT									0.00	0	
Total For NBKB56									0.00	0	
NBKB5 On 01/08/2026 Spot Bond				99.09776		99.07994			0.00	0	
Total NBKB57 SPOT									0.00	0	
Total For NBKB57									0.00	0	
NBKB5 On 01/08/2029 Spot Bond				99.26931		99.25127			0.00	0	2,000,000,00
Total NBKB58 SPOT									0.00	0	2,000,000,00
Total For NBKB58									0.00	0	2,000,000,00
NBKB5 On 24/02/2023 Spot Bond				100.55062		100.53443			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond				100.21612		100.19898				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond				99.87512		99.85695				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond				100.62814		100.60715				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.22500	108.12707	9.17500	108.25688				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond				100.62311		100.60226				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.26000	107.44195	9.21000	107.57114				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond				100.62814		100.60715				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond				100.63607		100.61487				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond				100.64611		100.62464				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NCLN9 On 20/09/2020 Spot Bond				100.62062		100.59964				0.00	0	
Total NCLN94 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN94										0.00	0	
NDAL0 On 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NDAL01 SPOT										0.00	0	
Total For NDAL01										0.00	0	
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED01U SPOT										0.00	0	
Total For NED01U										0.00	0	
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED02U SPOT										0.00	0	
Total For NED02U										0.00	0	
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED03U SPOT										0.00	0	
Total For NED03U										0.00	0	
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED04U SPOT										0.00	0	
Total For NED04U										0.00	0	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED05U SPOT										0.00	0	
Total For NED05U										0.00	0	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NED11U SPOT										0.00	0	
Total For NED11U										0.00	0	
NED121 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED12U SPOT										0.00	0	
Total For NED12U										0.00	0	
NED131 On 02/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED13U SPOT										0.00	0	
Total For NED13U										0.00	0	
NEDT1 On 21/05/2021 Spot Bond				104.89378		104.86964				0.00	0	66,800,00
Total NEDT1A SPOT										0.00	0	66,800,00
Total For NEDT1A										0.00	0	66,800,00
NEDT1 On 26/11/2021 Spot Bond				105.02644		105.00307				0.00	0	95,000,00
Total NEDT1B SPOT										0.00	0	95,000,00
Total For NEDT1B										0.00	0	95,000,00
NET53 On 17/04/2021 Spot Bond				100.19539		100.17245				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond				102.70656		102.68441				0.00	0	90,000,00
Total NGL01 SPOT										0.00	0	90,000,00
Total For NGL01										0.00	0	90,000,00
NGL01 On 01/07/2025 Spot Bond				100.55267		100.53235				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond				101.87677		101.85312				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond				101.39066		101.36759				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond				100.85357		100.82990				0.00	140,000,000	70,000,00
Total NGL04 SPOT										0.00	140,000,000	70,000,00
Total For NGL04										0.00	140,000,000	70,000,00
NGL05 On 26/07/2023 Spot Bond				99.17281		99.15610				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL06 On 01/12/2023 Spot Bond				102.10138		102.08289				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond				99.07185		99.04575				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond				100.62560		100.59834				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond				106.33281		106.30965				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond				97.84876		97.81389				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond				98.55403		98.52279				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond				97.70293		97.66845				0.00	0	200,000,00
Total NGT104 SPOT										0.00	0	200,000,00
Total For NGT104										0.00	0	200,000,00
NGT10 On 22/05/2025 Spot Bond				97.75126		97.72104				0.00	0	230,000,00
Total NGT105 SPOT										0.00	0	230,000,00
Total For NGT105										0.00	0	230,000,00
NHM00 On 25/11/2020 Spot Bond			10.00000	107.49500	10.00000	107.46700				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	102.80767	13.50000	102.77118				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond				99.75646		99.72730				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond				100.29090		100.26229				0.00	0	
Total NHM007 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond				100.03866		100.02008				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond				101.41448		101.39160				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond				100.95424		100.92924				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 09/09/2020 Spot Bond				100.88299		100.86195				0.00	0	
Total NHM013 SPOT										0.00	0	
Total For NHM013										0.00	0	
NHM01 On 20/11/2021 Spot Bond				101.35879		101.33778				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond				100.90033		100.87656				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond				101.93608		101.90925				0.00	0	152,200,00
Total NHM016 SPOT										0.00	0	152,200,00
Total For NHM016										0.00	0	152,200,00
NHM01 On 26/02/2021 Spot Bond				101.50778		101.48807				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond				101.49266		101.46966				0.00	0	130,000,00
Total NHM018 SPOT										0.00	0	130,000,00
Total For NHM018										0.00	0	130,000,00
NHM01 On 25/05/2024 Spot Bond				101.53644		101.51275				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.85000	185.63815	5.85000	185.64013				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			5.08500	173.53765	5.12000	173.13696				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.56500	132.87578	4.56500	132.88165				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.28000	91.46792	5.27000	91.54042				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.78000	91.06366	5.78000	91.06474				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.67000	132.28811	4.67000	132.29359				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			5.06000	130.13121	5.06000	130.13523				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			5.22500	171.92061	5.26000	171.52360				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			5.93500	163.98253	5.97000	163.60351				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.74500	91.48417	5.74500	91.48533				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NMP20 On 24/07/2020 Spot Bond			4.84000	99.93374	4.84000	99.94698				0.00	0	
Total NMP20N SPOT										0.00	0	
Total For NMP20N										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN010 On 01/10/2020 Spot Bond				100.39999		100.38078				0.00	4,000,000,000	2,000,000,000
Total NN010 SPOT										0.00	4,000,000,000	2,000,000,000
Total For NN010										0.00	4,000,000,000	2,000,000,000
NN011 On 23/06/2021 Spot Bond				100.52154		100.50287				0.00	5,000,000,000	2,500,000,000
Total NN011 SPOT										0.00	5,000,000,000	2,500,000,000
Total For NN011										0.00	5,000,000,000	2,500,000,000
NN013 On 09/09/2020 Spot Bond				100.07477		100.05802				0.00	0	0
Total NN013 SPOT										0.00	0	0
Total For NN013										0.00	0	0
NN014 On 10/09/2024 Spot Bond				102.58078		102.59347				0.00	0	0
Total NN014 SPOT										0.00	0	0
Total For NN014										0.00	0	0
NN015 On 20/09/2020 Spot Bond				100.54748		100.52790				0.00	0	0
Total NN015 SPOT										0.00	0	0
Total For NN015										0.00	0	0
NN016 On 20/03/2024 Spot Bond				100.63159		100.61343				0.00	0	0
Total NN016 SPOT										0.00	0	0
Total For NN016										0.00	0	0
NN019 On 11/10/2022 Spot Bond				96.08871		95.99472				0.00	0	0
Total NN019 SPOT										0.00	0	0
Total For NN019										0.00	0	0
NN02 On 24/07/2023 Spot Bond				125.60354		125.90792				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN022 On 31/10/2025 Spot Bond				102.48213		102.47125				0.00	0	0
Total NN022 SPOT										0.00	0	0
Total For NN022										0.00	0	0
NN023 On 07/11/2025 Spot Bond				102.67311		102.65836				0.00	0	0
Total NN023 SPOT										0.00	0	0
Total For NN023										0.00	0	0
NN026 On 21/11/2025 Spot Bond				101.23266		101.23266				0.00	0	0
Total NN026 SPOT										0.00	0	0
Total For NN026										0.00	0	0
NN028U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN028U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NN028U									0.00	0	
NN03 On 23/11/2023 Spot Bond				101.08835		101.07055			0.00	0	
Total NN03 SPOT									0.00	0	
Total For NN03									0.00	0	
NN034 On 06/02/2026 Spot Bond				101.46428		101.42532			0.00	0	
Total NN034 SPOT									0.00	0	
Total For NN034									0.00	0	
NN036 On 28/02/2023 Spot Bond				101.29094		101.29033			0.00	0	
Total NN036 SPOT									0.00	0	
Total For NN036									0.00	0	
NN037 On 28/02/2023 Spot Bond				101.08023		102.41518			0.00	0	
Total NN037 SPOT									0.00	0	
Total For NN037									0.00	0	
NN039 On 06/03/2027 Spot Bond				100.49266		100.35292			0.00	0	
Total NN039 SPOT									0.00	0	
Total For NN039									0.00	0	
NN04 On 22/02/2024 Spot Bond				101.16033		101.14227			0.00	0	
Total NN04 SPOT									0.00	0	
Total For NN04									0.00	0	
NN040 On 06/03/2026 Spot Bond				100.87955		100.83368			0.00	0	
Total NN040 SPOT									0.00	0	
Total For NN040									0.00	0	
NN043 On 03/03/2023 Spot Bond				82.52888		82.87976			0.00	0	
Total NN043 SPOT									0.00	0	
Total For NN043									0.00	0	
NN046 On 13/05/2027 Spot Bond				101.61582		101.59246			0.00	0	
Total NN046 SPOT									0.00	0	
Total For NN046									0.00	0	
NN048 On 03/03/2023 Spot Bond				82.40884		82.75920			0.00	0	
Total NN048 SPOT									0.00	0	
Total For NN048									0.00	0	
NN049 On 03/03/2023 Spot Bond				111.99801		111.36215			0.00	0	
Total NN049 SPOT									0.00	0	
Total For NN049									0.00	0	
NN05 On 12/03/2024 Spot Bond				100.77696		100.75709			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond				104.43071		105.80512				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN06 On 12/03/2026 Spot Bond				100.81534		100.79465				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN09U SPOT										0.00	0	
Total For NN09U										0.00	0	
NNF01 On 19/01/2021 Spot Bond				113.74000		114.43000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond				99.23694		99.75990				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond				97.92000		98.54000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond				97.89000		98.50000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond				99.50000		100.14000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond				98.43000		99.08000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF02 On 01/08/2022 Spot Bond				85.92808		85.91082				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond				85.92808		85.91082				0.00	0	4,000,000.00
Total NNF03 SPOT										0.00	0	4,000,000.00
Total For NNF03										0.00	0	4,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04 On 05/08/2024 Spot Bond				119.57386		120.22174				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond				107.69328		107.83584				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF07 On 20/09/2020 Spot Bond				122.64755		122.86002				0.00	0	
Total NNF07 SPOT										0.00	0	
Total For NNF07										0.00	0	
NNF08 On 22/09/2020 Spot Bond				122.49865		122.71041				0.00	0	
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond				100.82810		100.81457				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond				113.57567		113.50912				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond				101.13073		101.11312				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond				101.13265		101.11500				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond				101.06760		101.05092				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond				100.88364		100.86928				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond				111.91624		111.85639				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond				101.20687		101.18812				0.00	0	
Total NQ1B20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NQ1B20									0.00	0	
NQ1B2 On 22/05/2022 Spot Bond				101.16042		101.14236			0.00	0	
Total NQ1B21 SPOT									0.00	0	
Total For NQ1B21									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond				100.96690		100.95130			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond				114.06725		113.99933			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond				100.99465		100.97864			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.61000	114.61148	6.60000	114.61345			0.00	0	230,000,00
Total NRA022 SPOT									0.00	0	230,000,00
Total For NRA022									0.00	0	230,000,00
NRA02: On 31/05/2023 Spot Bond			4.10500	187.79384	4.10000	187.82911			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.43000	117.97981	9.38000	118.26504		225,222,348,000.00		23,883,600	11,781,50
Total NRA028 SPOT								225,222,348,000.00		23,883,600	11,781,50
Total For NRA028								225,222,348,000.00		23,883,600	11,781,50
NRA02: On 30/11/2028 Spot Bond			100.00000	14.06225	100.00000	14.03113			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	0.00000			0.00	0	
Total NTC19 SPOT									0.00	0	
Total For NTC19									0.00	0	
NTC20 On 27/07/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total NTC20 SPOT									0.00	0	
Total For NTC20									0.00	0	
NTC21 On 24/03/2022 Spot Bond				101.24738		101.22765			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond				101.51129		101.49328				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond				101.94150		101.92277				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond				100.74138		100.72175				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond				100.95575		100.93860				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond				100.85388		100.83574				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond				100.71176		100.69329				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond				100.72065		100.70199				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond				100.59687		100.57793				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				100.80831		100.78893				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
OMI01 On 22/11/2022 Spot Bond				100.66215		100.64307				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML06 On 19/03/2022 Spot Bond			5.96000	110.40868	5.95000	110.40723				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			9.58000	108.95984	9.53000	109.12224				0.00	0	1,630,000,00
Total OML07 SPOT										0.00	0	1,630,000,00
Total For OML07										0.00	0	1,630,000,00
OML08 On 14/09/2020 Spot Bond				100.94403		100.92668				0.00	0	
Total OML08 SPOT										0.00	0	
Total For OML08										0.00	0	
OML09 On 14/09/2022 Spot Bond			6.56000	112.53087	6.55000	112.53181				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			9.28000	112.49767	9.23000	112.68121				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				97.75951		97.73626				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAJ1U SPOT										0.00	0	
Total For PBAJ1U										0.00	0	
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAV1U SPOT										0.00	0	
Total For PBAV1U										0.00	0	
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBBJ1U SPOT										0.00	0	
Total For PBBJ1U										0.00	0	
PBDJ1U On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBDJ1U SPOT										0.00	0	
Total For PBDJ1U										0.00	0	
PBGJ1U On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBGJ1U SPOT										0.00	0	
Total For PBGJ1U										0.00	0	
PBJC1U On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJC1U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For PBJC1U										0.00	0	
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJJ1U SPOT										0.00	0	
Total For PBJJ1U										0.00	0	
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKJ1U SPOT										0.00	0	
Total For PBKJ1U										0.00	0	
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKS1U SPOT										0.00	0	
Total For PBKS1U										0.00	0	
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKX1U SPOT										0.00	0	
Total For PBKX1U										0.00	0	
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLS1U SPOT										0.00	0	
Total For PBLS1U										0.00	0	
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLT1U SPOT										0.00	0	
Total For PBLT1U										0.00	0	
PBUC1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUC1U SPOT										0.00	0	
Total For PBUC1U										0.00	0	
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUJ1U SPOT										0.00	0	
Total For PBUJ1U										0.00	0	
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBVJ1U SPOT										0.00	0	
Total For PBVJ1U										0.00	0	
PEP01 On 10/03/2023 Spot Bond				100.76967		100.75100				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond				100.78964		100.77057				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	107.49500	10.00000	107.46700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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				101.02429		101.00626			0.00	0	
Total PMM51 SPOT									0.00	0	
Total For PMM51									0.00	0	
PMM53 On 08/10/2021 Spot Bond				100.34091		100.31905			0.00	0	
Total PMM53 SPOT									0.00	0	
Total For PMM53									0.00	0	
PMM54 On 07/05/2021 Spot Bond				99.87577		99.85734			0.00	0	108,000,00
Total PMM54 SPOT									0.00	0	108,000,00
Total For PMM54									0.00	0	108,000,00
PMM55 On 28/08/2021 Spot Bond				100.99047		100.97299			0.00	0	
Total PMM55 SPOT									0.00	0	
Total For PMM55									0.00	0	
PRE2A On 20/02/2022 Spot Bond				101.15835		101.14024			0.00	0	
Total PRE2A2 SPOT									0.00	0	
Total For PRE2A2									0.00	0	
PRE2A On 20/02/2022 Spot Bond				101.22519		101.20611			0.00	0	
Total PRE2A3 SPOT									0.00	0	
Total For PRE2A3									0.00	0	
PRE2B On 20/02/2022 Spot Bond				101.35881		101.33780			0.00	0	
Total PRE2B1 SPOT									0.00	0	
Total For PRE2B1									0.00	0	
PRE2C On 20/02/2022 Spot Bond				101.37790		101.35661			0.00	0	
Total PRE2C1 SPOT									0.00	0	
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond				101.39698		101.37541			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.48000	116.20718	7.43000	116.45836		633,390,962,116,000.00	3,025,854,406,700	3,850,763,496,700	
Total R186 SPOT								33,390,962,116,000.00	025,854,406,700	350,763,496,700	
Total For R186								33,390,962,116,000.00	025,854,406,700	350,763,496,700	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R197	On	07/12/2023	Spot Bond			2.90500	304.66847	2.90000	304.74233			21,967,210,272,000.00	7,561,862,400	25,197,622,10
Total R197 SPOT												21,967,210,272,000.00	7,561,862,400	25,197,622,10
Total For R197												21,967,210,272,000.00	7,561,862,400	25,197,622,10
R202	On	07/12/2033	Spot Bond			4.85000	205.48743	4.85000	205.49508			485,970,000,000,000.00	100,200,000,000	157,496,990,70
Total R202 SPOT												485,970,000,000,000.00	100,200,000,000	157,496,990,70
Total For R202												485,970,000,000,000.00	100,200,000,000	157,496,990,70
R2023	On	28/02/2023	Spot Bond			4.96000	109.87847	4.95000	109.88897			195,832,889,120,000.00	644,321,147,000	937,830,351,60
Total R2023 SPOT												195,832,889,120,000.00	644,321,147,000	937,830,351,60
Total For R2023												195,832,889,120,000.00	644,321,147,000	937,830,351,60
R2030	On	31/01/2030	Spot Bond			9.17500	92.60935	9.09500	93.06410			626,218,698,815,000.00	1,594,138,277,800	1,506,829,117,40
Total R2030 SPOT												626,218,698,815,000.00	1,594,138,277,800	1,506,829,117,40
Total For R2030												626,218,698,815,000.00	1,594,138,277,800	1,506,829,117,40
R2032	On	31/03/2032	Spot Bond			10.09000	90.22615	10.01500	90.66710			594,421,086,120,000.00	653,560,068,000	985,642,385,90
Total R2032 SPOT												594,421,086,120,000.00	653,560,068,000	985,642,385,90
Total For R2032												594,421,086,120,000.00	653,560,068,000	985,642,385,90
R2035	On	28/02/2035	Spot Bond			10.75000	89.97267	10.69000	90.34088			080,445,545,050,000.00	565,622,841,400	882,216,807,20
Total R2035 SPOT												080,445,545,050,000.00	565,622,841,400	882,216,807,20
Total For R2035												080,445,545,050,000.00	565,622,841,400	882,216,807,20
R2037	On	31/01/2037	Spot Bond			11.00500	81.07627	10.93500	81.50434			810,523,705,763,000.00	527,989,432,600	853,692,156,00
Total R2037 SPOT												810,523,705,763,000.00	527,989,432,600	853,692,156,00
Total For R2037												810,523,705,763,000.00	527,989,432,600	853,692,156,00
R2040	On	31/01/2040	Spot Bond			11.21500	82.55238	11.16500	82.86566			138,787,028,640,000.00	547,372,896,000	586,121,597,80
Total R2040 SPOT												138,787,028,640,000.00	547,372,896,000	586,121,597,80
Total For R2040												138,787,028,640,000.00	547,372,896,000	586,121,597,80
R2044	On	31/01/2044	Spot Bond			11.37500	78.58951	11.32500	78.89891			729,290,484,825,000.00	679,498,064,600	329,575,817,20
Total R2044 SPOT												729,290,484,825,000.00	679,498,064,600	329,575,817,20
Total For R2044												729,290,484,825,000.00	679,498,064,600	329,575,817,20
R2048	On	28/02/2048	Spot Bond			11.32500	81.92802	11.27500	82.24402			300,162,387,160,000.00	468,005,508,800	2,922,096,901,10
Total R2048 SPOT												300,162,387,160,000.00	468,005,508,800	2,922,096,901,10
Total For R2048												300,162,387,160,000.00	468,005,508,800	2,922,096,901,10
R208	On	31/03/2021	Spot Bond			3.45000	104.38063	3.54500	104.30669			104,690,000,000,000.00	320,200,000,000	547,210,000,00
Total R208 SPOT												104,690,000,000,000.00	320,200,000,000	547,210,000,00
Total For R208												104,690,000,000,000.00	320,200,000,000	547,210,000,00
R209	On	31/03/2036	Spot Bond			10.62000	69.01160	10.56000	69.33286			507,632,177,796,000.00	330,285,515,800	724,620,088,50
Total R209 SPOT												507,632,177,796,000.00	330,285,515,800	724,620,088,50
Total For R209												507,632,177,796,000.00	330,285,515,800	724,620,088,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R209									17,632,177,796,000.00	330,285,515,800	724,620,088,50
R210 On 31/03/2028 Spot Bond			4.37500	182.01241	4.41000	181.59257			142,821,875,000,000.00	32,645,000,000	45,868,973,60
Total R210 SPOT									12,821,875,000,000.00	32,645,000,000	45,868,973,60
Total For R210									12,821,875,000,000.00	32,645,000,000	45,868,973,60
R212 On 31/01/2022 Spot Bond			2.30000	165.30741	2.30000	165.32484			31,762,195,000,000.00	13,809,650,000	50,372,785,70
Total R212 SPOT									11,762,195,000,000.00	13,809,650,000	50,372,785,70
Total For R212									11,762,195,000,000.00	13,809,650,000	50,372,785,70
R213 On 28/02/2031 Spot Bond			9.63000	85.64081	9.57500	85.93782			639,248,029,117,000.00	274,065,215,900	524,336,905,00
Total R213 SPOT									39,248,029,117,000.00	274,065,215,900	524,336,905,00
Total For R213									39,248,029,117,000.00	274,065,215,900	524,336,905,00
R214 On 28/02/2041 Spot Bond			10.89500	66.85879	10.84500	67.12802			375,573,730,013,500.00	493,398,231,300	659,985,370,00
Total R214 SPOT									15,573,730,013,500.00	493,398,231,300	659,985,370,00
Total For R214									15,573,730,013,500.00	493,398,231,300	659,985,370,00
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC001U SPOT									0.00	0	
Total For RC001U									0.00	0	
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC002U SPOT									0.00	0	
Total For RC002U									0.00	0	
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC003U SPOT									0.00	0	
Total For RC003U									0.00	0	
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC004U SPOT									0.00	0	
Total For RC004U									0.00	0	
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC005U SPOT									0.00	0	
Total For RC005U									0.00	0	
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC006U SPOT									0.00	0	
Total For RC006U									0.00	0	
RC007 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC007U SPOT									0.00	0	
Total For RC007U									0.00	0	
RC008 On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDF18U										0.00	0	
RDF191 On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF19U SPOT										0.00	0	
Total For RDF19U										0.00	0	
RDF261 On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF26U SPOT										0.00	0	
Total For RDF26U										0.00	0	
RDF271 On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF27U SPOT										0.00	0	
Total For RDF27U										0.00	0	
RDFB0 On 30/09/2021 Spot Bond				101.28316		101.26340				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond				100.93732		100.91878				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond				100.33900		100.31763				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond				100.35851		100.34014				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond				100.66843		100.64964				0.00	2,000,000,000	1,000,000,000
Total RDFB13 SPOT										0.00	2,000,000,000	1,000,000,000
Total For RDFB13										0.00	2,000,000,000	1,000,000,000
RDFB1 On 12/03/2023 Spot Bond				99.29761		99.27633				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond				101.15383		101.13592				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond				100.09782		100.07698				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond				99.92485		99.90333				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond				99.32440		99.30101				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond				100.41773		100.39827				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond				100.58310		100.56323				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond				100.60819		100.58764				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond				100.49044		100.46945				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond				101.11780		101.10166				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond				99.31224		99.29237				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond				101.18106		101.16388				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC4 On 29/07/2020 Spot Bond				100.00000		99.98742				0.00	0	
Total RDFC49 SPOT										0.00	0	
Total For RDFC49										0.00	0	
RDFC5 On 16/11/2020 Spot Bond				101.12824		101.11052				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond				100.80573		100.78611				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
REB18U 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	
RED12U On 12/04/2021 Spot Bond				100.41349		100.38199				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED30U On 16/09/2021 Spot Bond				100.99815		100.97090				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50U On 05/12/2022 Spot Bond				101.34842		101.32071				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60U On 09/03/2022 Spot Bond				106.20287		106.18555				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60U On 09/03/2022 Spot Bond				107.75266		107.72869				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70U On 17/04/2023 Spot Bond				100.35673		100.32038				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70U On 17/04/2023 Spot Bond				100.39994		100.35998				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RED80U On 06/04/2021 Spot Bond				100.61472		100.58255				0.00	0	
Total RED801 SPOT										0.00	0	
Total For RED801										0.00	0	
RED90U On 28/07/2022 Spot Bond				95.64519		95.57249				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	
RES35U On 25/08/2021 Spot Bond				101.29483		101.27748				0.00	0	
Total RES35 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES35										0.00	0	
RES38 On 01/08/2020 Spot Bond				99.92778		99.91004				0.00	0	
Total RES38 SPOT										0.00	0	
Total For RES38										0.00	0	
RES40 On 13/10/2022 Spot Bond				100.27098		100.24824				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond				99.08690		99.06634				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES42 On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES42U SPOT										0.00	0	
Total For RES42U										0.00	0	
RES44 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	
RES46 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	
RES47 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	
RES48 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	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.75000	105.65245	5.74000	105.64337				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.61000	109.88350	6.60000	109.89534				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			11.50000	94.71294	11.44500	94.96225				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.49500	10.00000	107.46700				0.00	0	
Total SBK12/R157 SPOT										0.00	0	
Total For SBK12/R157										0.00	0	
SBK18 On 24/10/2020 Spot Bond				100.06794		100.10100				0.00	0	100,000,00
Total SBK18 SPOT										0.00	0	100,000,00
Total For SBK18										0.00	0	100,000,00
SBK23 On 28/05/2022 Spot Bond			6.23000	111.02049	6.22000	111.02012				0.00	0	2,630,000,00
Total SBK23 SPOT										0.00	0	2,630,000,00
Total For SBK23										0.00	0	2,630,000,00
SBK24 On 19/10/2020 Spot Bond				100.69027		100.66790				0.00	0	
Total SBK24 SPOT										0.00	0	
Total For SBK24										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond				101.12034		101.10493				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			6.03000	107.59604	6.02000	107.58604				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond				99.96770		99.95266				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond				101.46289		101.44052				0.00	0	405,000,00
Total SBS18 SPOT										0.00	0	405,000,00
Total For SBS18										0.00	0	405,000,00
SBS19 On 23/06/2021 Spot Bond			4.75000	105.72958	4.74000	105.72512				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.67500	118.03292	6.64000	118.19426		153,523,865,250,000.00		22,999,830,000	8,944,410,00	
Total SBS20 SPOT								153,523,865,250,000.00		22,999,830,000	8,944,410,00	
Total For SBS20								153,523,865,250,000.00		22,999,830,000	8,944,410,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBS21 On 15/05/2026 Spot Bond				105.11582		105.10131			0.00	0	1,000,000,00
Total SBS21 SPOT									0.00	0	1,000,000,00
Total For SBS21									0.00	0	1,000,000,00
SBS27 On 20/02/2024 Spot Bond			5.63000	118.78213	5.67500	118.60821			0.00	0	100,000,00
Total SBS27 SPOT									0.00	0	100,000,00
Total For SBS27									0.00	0	100,000,00
SBS3 On 25/05/2026 Spot Bond			6.78000	108.17207	6.76000	108.25141			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.50000	113.33656	7.45000	113.59895			0.00	0	12,631,146,60
Total SBS31 SPOT									0.00	0	12,631,146,60
Total For SBS31									0.00	0	12,631,146,60
SBS34 On 19/09/2024 Spot Bond			5.76500	119.37829	5.71500	119.55939			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.03000	111.90442	5.98000	112.09490			0.00	0	36,100,00
Total SBS38 SPOT									0.00	0	36,100,00
Total For SBS38									0.00	0	36,100,00
SBS39 On 29/01/2030 Spot Bond			8.26500	109.38336	8.24500	109.49697			0.00	0	17,960,000,00
Total SBS39 SPOT									0.00	0	17,960,000,00
Total For SBS39									0.00	0	17,960,000,00
SBS4 On 16/11/2021 Spot Bond			4.75000	106.51191	4.73000	106.52418			0.00	0	
Total SBS4 SPOT									0.00	0	
Total For SBS4									0.00	0	
SBS40 On 12/11/2020 Spot Bond				101.67897		101.66276			0.00	0	
Total SBS40 SPOT									0.00	0	
Total For SBS40									0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.11500	112.48000	5.10500	112.48735			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.41500	120.93112	6.36500	121.15712		23,071,034,300,000.00	3,596,420,000	1,456,720,00	
Total SBS42 SPOT								23,071,034,300,000.00	3,596,420,000	1,456,720,00	
Total For SBS42								23,071,034,300,000.00	3,596,420,000	1,456,720,00	
SBS43 On 12/11/2027 Spot Bond			7.31000	121.83200	7.35500	121.52723			0.00	0	
Total SBS43 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond				101.93066		101.91433				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.21000	117.64062	5.20000	117.64949				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond				102.98674		102.96932				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond				100.78429		100.76318				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.87500	106.52002	4.92000	106.43841				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.48500	113.46088	5.43500	113.61461				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond				102.63535		102.62497				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond				102.46913		102.45564				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond				101.81473		101.79730				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.91500	108.27056	4.90500	108.27474				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond				102.25270		102.23558				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond				103.58921		103.57413				0.00	88,874,500,000	31,559,000,00

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 SBS58 SPOT										0.00	88,874,500,000	31,559,000,000
Total For SBS58										0.00	88,874,500,000	31,559,000,000
SBS59 On 09/10/2020 Spot Bond				100.38975		100.37019				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond				100.97563		100.95380				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond				99.34038		99.32463				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond				99.84489		99.82962				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond				100.48428		100.46952				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond				99.72137		99.70046				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond				100.68914		100.66089				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond				100.79303		100.77285				0.00	0	4,000,000,000
Total SBS67 SPOT										0.00	0	4,000,000,000
Total For SBS67										0.00	0	4,000,000,000
SBS68 On 21/11/2024 Spot Bond				101.03651		101.01925				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond				100.92174		100.90348				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.02500	294.44845	4.02000	294.51064				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBSI14 On 07/12/2033 Spot Bond			5.85000	185.63815	5.85000	185.64013				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond				103.35221		103.32464				0.00	0	191,000,00
Total SBT101 SPOT										0.00	0	191,000,00
Total For SBT101										0.00	0	191,000,00
SBT102 On 30/09/2022 Spot Bond				103.34339		103.31589				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond				96.95761		96.92367				0.00	0	9,000,00
Total SBT103 SPOT										0.00	0	9,000,00
Total For SBT103										0.00	0	9,000,00
SBT201 On 13/02/2023 Spot Bond				103.02627		103.00449				0.00	1,000,000,000	600,000,00
Total SBT201 SPOT										0.00	1,000,000,000	600,000,00
Total For SBT201										0.00	1,000,000,000	600,000,00
SBT202 On 03/12/2023 Spot Bond				97.19618		97.17037				0.00	0	6,400,000,00
Total SBT202 SPOT										0.00	0	6,400,000,00
Total For SBT202										0.00	0	6,400,000,00
SBT203 On 03/12/2023 Spot Bond			7.06000	111.36054	7.05000	111.37059				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond				100.24383		100.21884				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond				93.76753		93.74099				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond				100.76454		100.73835				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SGI004 On 20/01/2021 Spot Bond				100.50440		100.47150				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond				100.51068		100.47782				0.00	0	
Total SGI005 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SGI005									0.00	0	
SGI006 On 11/07/2022 Spot Bond				98.53843		98.50544			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	107.49500	10.00000	107.46700			0.00	0	
Total SHS11U/JIBAR SPOT									0.00	0	
Total For SHS11U/JIBAR									0.00	0	
SLI4 On 15/08/2021 Spot Bond				102.12805		102.10898			0.00	0	
Total SLI4 SPOT									0.00	0	
Total For SLI4									0.00	0	
SLRA2 On 15/08/2021 Spot Bond				101.37233		101.35203			0.00	0	
Total SLRA2 SPOT									0.00	0	
Total For SLRA2									0.00	0	
SLRA3 On 15/11/2020 Spot Bond				101.26804		101.24902			0.00	0	
Total SLRA3 SPOT									0.00	0	
Total For SLRA3									0.00	0	
SLRA4 On 15/11/2022 Spot Bond				101.32524		101.30558			0.00	0	
Total SLRA4 SPOT									0.00	0	
Total For SLRA4									0.00	0	
SLRA5 On 15/08/2022 Spot Bond				101.56380		101.54529			0.00	0	101,000,00
Total SLRA5 SPOT									0.00	0	101,000,00
Total For SLRA5									0.00	0	101,000,00
SLRB2 On 15/08/2021 Spot Bond				101.42353		101.40254			0.00	0	
Total SLRB2 SPOT									0.00	0	
Total For SLRB2									0.00	0	
SLRB3 On 15/11/2020 Spot Bond				101.42757		101.40652			0.00	0	
Total SLRB3 SPOT									0.00	0	
Total For SLRB3									0.00	0	
SLRB4 On 15/11/2022 Spot Bond				101.43788		101.41669			0.00	0	
Total SLRB4 SPOT									0.00	0	
Total For SLRB4									0.00	0	
SLRB5 On 15/08/2022 Spot Bond				101.33553		101.31572			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond				101.61186		101.58832				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond				101.51559		101.49336				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond				101.56072		101.53787				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond				100.31527		100.29478				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond				100.95644		100.93426				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.81000	115.51641	6.80000	115.52149				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				100.75926		100.73759				0.00	0	50,000,00
Total SNT04 SPOT										0.00	0	50,000,00
Total For SNT04										0.00	0	50,000,00
SOLB0 On 12/08/2022 Spot Bond				93.38740		93.35664				0.00	0	1,000,000,00
Total SOLB01 SPOT										0.00	0	1,000,000,00
Total For SOLB01										0.00	0	1,000,000,00
SPDA10 On 21/08/2021 Spot Bond				101.42622		101.40813				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA11 On 21/08/2020 Spot Bond				101.14585		101.12888				0.00	0	
Total SPDA11 SPOT										0.00	0	
Total For SPDA11										0.00	0	
SPDA12 On 21/08/2022 Spot Bond				101.97515		101.95805				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1 On 21/08/2024 Spot Bond				101.11058		101.09285				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond				101.17996		101.16227				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond				100.51713		100.49535				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond				100.71543		100.69579				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond				100.76207		100.74313				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond				100.65885		100.63916				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond				99.37247		99.34904				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond				100.34159		100.31912				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond				100.11303		100.09092				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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SS052U										0.00	0	
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS053U SPOT										0.00	0	
Total For SS053U										0.00	0	
SS054L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS054U SPOT										0.00	0	
Total For SS054U										0.00	0	
SS055L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS055U SPOT										0.00	0	
Total For SS055U										0.00	0	
SS056L On 13/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS056U SPOT										0.00	0	
Total For SS056U										0.00	0	
SS057L On 22/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS057U SPOT										0.00	0	
Total For SS057U										0.00	0	
SS058L On 19/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS058U SPOT										0.00	0	
Total For SS058U										0.00	0	
SSA07 On 15/05/2023 Spot Bond				101.61895		101.59740				0.00	0	33,800,000.00
Total SSA07 SPOT										0.00	0	33,800,000.00
Total For SSA07										0.00	0	33,800,000.00
SSN00 On 31/03/2021 Spot Bond			5.62500	102.93451	5.61500	102.92550				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.62500	102.93451	5.61500	102.92550				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			5.22500	129.23079	5.22500	129.23423				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.98000	108.34713	8.93000	108.57199				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			11.50000	75.70637	11.44500	75.95223				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond				97.06350		97.03845				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN029 On 17/11/2020 Spot Bond				101.31498		101.29464				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN035 On 01/06/2021 Spot Bond				101.06236		101.04205				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN037 On 26/01/2021 Spot Bond			9.55000	100.03747	9.55000	100.01249				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN038 On 13/10/2023 Spot Bond				100.27530		100.25230				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			6.36000	112.67187	6.35000	112.68299				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			5.58000	93.49866	5.58000	93.50026				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond				99.88781		99.86452				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond				99.96605		99.94880				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond				100.92854		100.90718				0.00	0	2,500,000.00
Total SSN047 SPOT										0.00	0	2,500,000.00
Total For SSN047										0.00	0	2,500,000.00
SSN047 On 08/12/2023 Spot Bond			3.93500	295.25417	3.93000	295.31728				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	

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 26/09/2020 Spot Bond				100.47845		100.45930				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN05 On 26/10/2020 Spot Bond				100.06095		100.04966				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05 On 26/10/2022 Spot Bond				100.02805		100.01473				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond				99.92949		99.91209				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/12/2022 Spot Bond				100.00000		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				100.33510		100.31523				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			5.59500	167.72991	5.63000	167.34238				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06 On 31/01/2025 Spot Bond			4.61000	132.62356	4.61000	132.62925				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.78000	91.06366	5.78000	91.06474				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			5.28000	91.46792	5.27000	91.54042				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			5.55500	168.17723	5.59000	167.78870				0.00	0	
Total SSN065 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond				101.03788		101.01963				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond				101.01929		101.00134				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond				100.97360		100.95639				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond				100.73816		100.71800				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond				100.72142		100.70164				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond				100.66978		100.64901				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond				100.28097		100.25762				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond				81.03300		81.03300				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 16/08/2020 Spot Bond				104.29570		104.27444				0.00	0	
Total SSN080 SPOT										0.00	0	
Total For SSN080										0.00	0	
SSN080 On 27/08/2024 Spot Bond				101.08165		101.06311				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond				100.83435		100.81325				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond				99.89797		99.87936				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.72500	187.98704	5.72500	187.98967				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 23/01/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN085 On 23/01/2021 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN086 On 21/12/2026 Spot Bond				99.25827		99.23566				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond				99.97408		99.95930				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 31/01/2030 Spot Bond				99.97201		99.95776				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN095 On 28/05/2025 Spot Bond				100.83285		100.81626				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond				100.86734		100.85052				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond				100.86237		100.84277				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10(On 31/01/2030 Spot Bond			9.84000	88.76180	9.76000	89.19007				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 28/11/2021 Spot Bond				100.88907		100.87324				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10(On 21/12/2026 Spot Bond				100.49855		100.47457				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.50000	104.98755	8.45000	105.17256				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T13A11(On 21/08/2020 Spot Bond				101.29236		101.27660				0.00	0	
Total T13A11 SPOT										0.00	0	
Total For T13A11										0.00	0	
T13A12(On 21/08/2020 Spot Bond			5.50500	104.85128	5.49500	104.83621				0.00	0	
Total T13A12 SPOT										0.00	0	
Total For T13A12										0.00	0	
T13A15(On 21/08/2020 Spot Bond				101.19872		101.18075				0.00	0	
Total T13A15 SPOT										0.00	0	
Total For T13A15										0.00	0	
T13A16(On 21/08/2020 Spot Bond			5.60500	104.78491	5.59500	104.76956				0.00	0	
Total T13A16 SPOT										0.00	0	
Total For T13A16										0.00	0	
T13A19(On 21/08/2020 Spot Bond				101.18973		101.17084				0.00	0	
Total T13A19 SPOT										0.00	0	
Total For T13A19										0.00	0	
T13A20(On 21/08/2020 Spot Bond			5.55500	104.50419	5.54500	104.48903				0.00	0	
Total T13A20 SPOT										0.00	0	
Total For T13A20										0.00	0	
T13A21(On 21/08/2020 Spot Bond				101.07739		101.06084				0.00	0	
Total T13A21 SPOT										0.00	0	
Total For T13A21										0.00	0	
T14A11(On 21/11/2021 Spot Bond				101.17078		101.15217				0.00	0	
Total T14A11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	102.42350	8.55000	102.40020				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond				100.85813		100.84091				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond				101.00884		100.99261				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2020 Spot Bond				101.00797		100.99175				0.00	0	
Total T16OM1 SPOT										0.00	0	
Total For T16OM1										0.00	0	
TFS142 On 28/10/2021 Spot Bond				100.06705		100.05352				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14E On 20/03/2022 Spot Bond				100.21786		100.19762				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond				100.29593		100.27561				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS14E On 12/10/2022 Spot Bond				100.92056		100.90001				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14E On 31/10/2021 Spot Bond				99.97490		99.96053				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond				100.95320		100.93786				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS15C On 06/07/2021 Spot Bond				100.28176		100.26156				0.00	0	2,000,000,00
Total TFS153 SPOT										0.00	0	2,000,000,00
Total For TFS153										0.00	0	2,000,000,00
TFS154 On 06/07/2023 Spot Bond				99.94185		99.92070				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond				100.36737		100.35001				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond				100.98948		100.97297				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond				101.14790		101.12991				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond				100.29152		100.27285				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond				98.66469		98.64313				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond				100.89791		100.88232				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond				100.40751		100.39070				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond				99.74205		99.71960				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond				100.10343		100.08107				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH13A3 On 21/08/2020 Spot Bond				101.18034		101.16213				0.00	0	
Total TH13A3 SPOT										0.00	0	
Total For TH13A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH13A ⁴ On 21/08/2020 Spot Bond			5.92500	104.27070	5.91500	104.25452				0.00	0	
Total TH13A4 SPOT										0.00	0	
Total For TH13A4										0.00	0	
TH13A ⁷ On 21/08/2020 Spot Bond				101.25278		101.23716				0.00	0	
Total TH13A7 SPOT										0.00	0	
Total For TH13A7										0.00	0	
TH13A ⁸ On 21/08/2020 Spot Bond			4.74000	104.50287	4.73000	104.49002				0.00	0	
Total TH13A8 SPOT										0.00	0	
Total For TH13A8										0.00	0	
TH13B ¹ On 21/08/2020 Spot Bond				101.25562		101.23577				0.00	0	
Total TH13B1 SPOT										0.00	0	
Total For TH13B1										0.00	0	
TH13B ² On 21/08/2020 Spot Bond				101.25751		101.23763				0.00	0	
Total TH13B2 SPOT										0.00	0	
Total For TH13B2										0.00	0	
TH13B ³ On 21/08/2020 Spot Bond				101.31209		101.29141				0.00	0	
Total TH13B3 SPOT										0.00	0	
Total For TH13B3										0.00	0	
TH13B ⁴ On 21/08/2020 Spot Bond				101.26438		101.24542				0.00	0	
Total TH13B4 SPOT										0.00	0	
Total For TH13B4										0.00	0	
TH13B ⁵ On 21/08/2020 Spot Bond				101.24998		101.23021				0.00	0	
Total TH13B5 SPOT										0.00	0	
Total For TH13B5										0.00	0	
TH13C ¹ On 21/08/2020 Spot Bond				101.38737		101.36558				0.00	0	
Total TH13C1 SPOT										0.00	0	
Total For TH13C1										0.00	0	
TH13C ² On 21/08/2020 Spot Bond				101.40242		101.38041				0.00	0	
Total TH13C2 SPOT										0.00	0	
Total For TH13C2										0.00	0	
TH13C ³ On 21/08/2020 Spot Bond				101.40618		101.38412				0.00	0	
Total TH13C3 SPOT										0.00	0	
Total For TH13C3										0.00	0	
TH13C ⁴ On 21/08/2020 Spot Bond				101.44381		101.42120				0.00	0	
Total TH13C4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH13C4										0.00	0	
TH13C: On 21/08/2020 Spot Bond				101.49084		101.46754				0.00	0	
Total TH13C5 SPOT										0.00	0	
Total For TH13C5										0.00	0	
TH13D: On 21/08/2020 Spot Bond				102.00768		101.97676				0.00	0	
Total TH13D1 SPOT										0.00	0	
Total For TH13D1										0.00	0	
TH13D: On 21/08/2020 Spot Bond				102.00768		101.97676				0.00	0	
Total TH13D2 SPOT										0.00	0	
Total For TH13D2										0.00	0	
TH13D: On 21/08/2020 Spot Bond				102.06401		102.03225				0.00	0	
Total TH13D3 SPOT										0.00	0	
Total For TH13D3										0.00	0	
TH13D: On 21/08/2020 Spot Bond				102.03584		102.00451				0.00	0	
Total TH13D4 SPOT										0.00	0	
Total For TH13D4										0.00	0	
TH13D: On 21/08/2020 Spot Bond				102.04523		102.01375				0.00	0	
Total TH13D5 SPOT										0.00	0	
Total For TH13D5										0.00	0	
TH14A: On 21/11/2021 Spot Bond				101.19713		101.17814				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A: On 21/11/2021 Spot Bond			5.35500	107.81286	5.34500	107.81046				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A: On 21/11/2021 Spot Bond				102.01997		102.00297				0.00	0	50,000,00
Total TH14A7 SPOT										0.00	0	50,000,00
Total For TH14A7										0.00	0	50,000,00
TH14A: On 21/11/2021 Spot Bond			5.51500	106.53040	5.50500	106.52763				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond				101.31192		101.29124				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond				101.50774		101.48842				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond				101.23289		101.21337				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond				102.03425		102.01350				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond				102.12401		102.10409				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond				101.34578		101.32460				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond				101.96957		101.93920				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond				103.52691		103.50042				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond				103.11349		103.08707				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond				101.12377		101.10607				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond				101.13689		101.11853				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	101.81372	9.82000	101.78721				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond				101.17897		101.16199				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A ^t On 21/11/2022 Spot Bond				100.99592		100.97753				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A ⁱ On 21/11/2020 Spot Bond				101.08792		101.07053				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A ^l On 21/11/2022 Spot Bond				101.10682		101.08915				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B ^r On 21/11/2022 Spot Bond				101.19343		101.17449				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B ^z On 21/11/2022 Spot Bond				101.61095		101.59289				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B ^o On 21/11/2022 Spot Bond				101.70309		101.68545				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C ^r On 21/11/2022 Spot Bond				101.28189		101.26165				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C ^o On 21/11/2022 Spot Bond				101.90193		101.88307				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C ^o On 21/11/2022 Spot Bond				101.23672		101.21715				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D ^r On 21/11/2022 Spot Bond				103.39426		103.36830				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D ^o On 21/11/2022 Spot Bond				102.25681		102.23068				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D ^o On 21/11/2022 Spot Bond				101.63734		101.61187				0.00	0	
Total TH15D3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond				101.07857		101.06131				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond				101.11435		101.09656				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	103.69875	8.49000	103.67506				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16B On 21/08/2024 Spot Bond				101.15953		101.14109				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16C On 21/08/2024 Spot Bond				101.21789		101.19859				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16D On 21/08/2024 Spot Bond				101.62227		101.59703				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	107.49500	10.00000	107.46700				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				100.84379		100.82620				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond				100.54710		100.52798				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.13000	109.23678	6.12000	109.23906				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.41000	111.32835	7.40000	111.34279				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond				102.05325		102.03661				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond				100.98695		101.02335				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.65500	104.79717	8.60500	104.96719				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond				100.02509		100.05917				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond				100.09716		100.07783				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond				100.78028		100.76141				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond				101.37283		101.35324				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TLC09 On 17/09/2020 Spot Bond				100.58244		100.56504				0.00	0	
Total TLC09 SPOT										0.00	0	
Total For TLC09										0.00	0	
TN20 On 17/09/2020 Spot Bond			4.46000	104.61087	4.45000	104.59962			44,154,000,000.00	9,900,000	2,404,950,00	
Total TN20 SPOT									44,154,000,000.00	9,900,000	2,404,950,00	
Total For TN20									44,154,000,000.00	9,900,000	2,404,950,00	
TN20/R On 17/09/2020 Spot Bond			100.00000	92.56927	100.00000	92.34676			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	58.91704	100.00000	58.78735			0.00	0		
Total TN21U SPOT									0.00	0		
Total For TN21U									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN23 On 06/11/2023 Spot Bond			7.11000	113.04673	7.10000	113.05594			39,816,000,000.00	5,600,000	14,072,800,00
Total TN23 SPOT									39,816,000,000.00	5,600,000	14,072,800,00
Total For TN23									39,816,000,000.00	5,600,000	14,072,800,00
TN23/R On 06/11/2023 Spot Bond			100.00000	19.27836	100.00000	19.23592			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.12000	105.70373	9.07000	105.87914			439,700,736,000.00	48,212,800	46,515,197,20
Total TN25 SPOT									439,700,736,000.00	48,212,800	46,515,197,20
Total For TN25									439,700,736,000.00	48,212,800	46,515,197,20
TN25/R On 19/08/2025 Spot Bond			100.00000	15.09635	100.00000	15.06275			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.48000	98.80838	9.43000	99.03815			353,456,112,000.00	37,284,400	10,368,384,30
Total TN27 SPOT									353,456,112,000.00	37,284,400	10,368,384,30
Total For TN27									353,456,112,000.00	37,284,400	10,368,384,30
TN27/R On 14/11/2027 Spot Bond			100.00000	10.76858	100.00000	10.74488			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.90000	100.72486	10.82000	101.17465			0.00	0	1,620,000,00
Total TN30 SPOT									0.00	0	1,620,000,00
Total For TN30									0.00	0	1,620,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	120.36612	8.00000	120.34032			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.60500	89.75087	12.55500	90.04356			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	103.22661	10.75000	103.19708			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	107.49500	10.00000	107.46700			0.00	0	
Total TPDA01/JIBAR SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TPDA01/JIBAR										0.00	0	
TPDA01 On 30/11/2020 Spot Bond			6.37000	102.53362	6.36000	102.51954				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2A On 14/12/2020 Spot Bond			5.85500	102.56456	5.84500	102.55229				0.00	0	
Total TRA2A3 SPOT										0.00	0	
Total For TRA2A3										0.00	0	
TRA2A1 On 14/12/2020 Spot Bond			5.65500	102.65028	5.64500	102.63854				0.00	0	
Total TRA2A6 SPOT										0.00	0	
Total For TRA2A6										0.00	0	
TRA2B On 14/12/2020 Spot Bond				100.80474		100.78316				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B On 14/12/2020 Spot Bond				100.83462		100.81235				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond				101.51755		101.49635				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C On 14/12/2020 Spot Bond				101.00774		100.98151				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond				101.31737		101.28404				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond				101.31737		101.28404				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2020 Spot Bond				101.29302		101.27363				0.00	0	13,251,43
Total TRA3A2 SPOT										0.00	0	13,251,43
Total For TRA3A2										0.00	0	13,251,43
TRA3A On 14/11/2022 Spot Bond				101.32379		101.30377				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.07000	108.09794	6.06000	108.10237				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A1 On 14/11/2020 Spot Bond				101.28264		101.26340				0.00	0	13,251,43
Total TRA3A6 SPOT										0.00	0	13,251,43
Total For TRA3A6										0.00	0	13,251,43
TRA3A7 On 14/11/2022 Spot Bond				101.30716		101.28737				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond				101.63760		101.61362				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B1 On 14/11/2022 Spot Bond				101.59404		101.57063				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond				99.85709		99.83424				0.00	0	50,000,00
Total TRA4A2 SPOT										0.00	0	50,000,00
Total For TRA4A2										0.00	0	50,000,00
TRA4A2 On 13/04/2024 Spot Bond				100.27384		100.25092				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond			6.36000	112.01139	6.35000	112.02670				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A4 On 13/10/2020 Spot Bond				100.23635		100.21578				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A5 On 13/04/2022 Spot Bond				100.26191		100.23975				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A6 On 13/04/2024 Spot Bond				100.27384		100.25092				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond			8.62000	102.49795	8.62000	102.47431				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4B On 13/04/2024 Spot Bond				100.31909		100.29334				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond				100.31909		100.29334				0.00	0	127,000,00
Total TRA4B2 SPOT										0.00	0	127,000,00
Total For TRA4B2										0.00	0	127,000,00
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ11U SPOT										0.00	0	
Total For TRQ11U										0.00	0	
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ12U SPOT										0.00	0	
Total For TRQ12U										0.00	0	
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ13U SPOT										0.00	0	
Total For TRQ13U										0.00	0	
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ14U SPOT										0.00	0	
Total For TRQ14U										0.00	0	
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSE03U SPOT										0.00	0	
Total For TSE03U										0.00	0	
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG01U SPOT										0.00	0	
Total For TSG01U										0.00	0	
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG02U SPOT										0.00	0	
Total For TSG02U										0.00	0	
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG03U SPOT										0.00	0	
Total For TSG03U										0.00	0	
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG04U SPOT										0.00	0	
Total For TSG04U										0.00	0	
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG05U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TSG05U										0.00	0	
TSG06l 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	
TSG07l 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	
TSG08l On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG08U SPOT										0.00	0	
Total For TSG08U										0.00	0	
TSP23f On 13/08/2020 Spot Bond				106.77288		106.73232				0.00	0	
Total TSP235 SPOT										0.00	0	
Total For TSP235										0.00	0	
TSP23f On 08/10/2020 Spot Bond				98.57551		98.55545				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP24c On 12/11/2020 Spot Bond				97.85012		97.82983				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24c On 10/09/2020 Spot Bond				99.18854		99.16966				0.00	0	
Total TSP242 SPOT										0.00	0	
Total For TSP242										0.00	0	
TSP24c On 04/03/2021 Spot Bond				95.88799		95.86913				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24c On 18/03/2021 Spot Bond				95.73297		95.71457				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24f On 08/04/2021 Spot Bond				95.53550		95.51785				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24f On 22/10/2020 Spot Bond				98.63784		98.62182				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP247 On 22/04/2021 Spot Bond				95.82100		95.80535				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP247 On 21/07/2021 Spot Bond				95.39336		95.38045				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP248 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TU1A11 On 31/01/2025 Spot Bond				99.96924		99.95212				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond				99.95943		99.93752				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond				100.87968		100.85717				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond				100.03874		100.06996				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC33 On 27/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC335 SPOT										0.00	0	
Total For TWC335										0.00	0	
TWC33 On 30/07/2020 Spot Bond				101.29195		101.27775				0.00	0	
Total TWC336 SPOT										0.00	0	
Total For TWC336										0.00	0	
TWC33 On 13/08/2020 Spot Bond				101.07863		101.06462				0.00	0	
Total TWC337 SPOT										0.00	0	
Total For TWC337										0.00	0	
TWC33 On 19/08/2020 Spot Bond				100.98486		100.97099				0.00	0	
Total TWC338 SPOT										0.00	0	
Total For TWC338										0.00	0	
TWC33 On 26/08/2020 Spot Bond				100.80398		100.79122				0.00	0	
Total TWC339 SPOT										0.00	0	
Total For TWC339										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC34 On 07/09/2020 Spot Bond				100.69059		100.67803				0.00	0	
Total TWC340 SPOT										0.00	0	
Total For TWC340										0.00	0	
TWC34 On 11/09/2020 Spot Bond				100.64036		100.62781				0.00	0	
Total TWC341 SPOT										0.00	0	
Total For TWC341										0.00	0	
TWC34 On 08/10/2020 Spot Bond				100.23034		100.21822				0.00	0	
Total TWC342 SPOT										0.00	0	
Total For TWC342										0.00	0	
TWC34 On 16/10/2020 Spot Bond				100.10800		100.09600				0.00	0	
Total TWC343 SPOT										0.00	0	
Total For TWC343										0.00	0	
TWC34 On 23/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		600,000,000,000,000.00		36,000,000,000	26,700,000,000	
Total TWC344 SPOT								10,000,000,000,000.00		36,000,000,000	26,700,000,000	
Total For TWC344								10,000,000,000,000.00		36,000,000,000	26,700,000,000	
UG21 On 02/03/2021 Spot Bond			6.32000	106.83879	6.31000	106.82666				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.63000	111.49737	9.58000	111.69199				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA1U SPOT										0.00	0	
Total For VCJA1U										0.00	0	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA2U SPOT										0.00	0	
Total For VCJA2U										0.00	0	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA3U SPOT										0.00	0	
Total For VCJA3U										0.00	0	
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA4U SPOT										0.00	0	
Total For VCJA4U										0.00	0	
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA5U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VCJA5U										0.00	0	
VCJA6l On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA6U SPOT										0.00	0	
Total For VCJA6U										0.00	0	
VCJA7l On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA7U SPOT										0.00	0	
Total For VCJA7U										0.00	0	
VCJA8l On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA8U SPOT										0.00	0	
Total For VCJA8U										0.00	0	
VCJA9l On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA9U SPOT										0.00	0	
Total For VCJA9U										0.00	0	
VCJB1l On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB1U SPOT										0.00	0	
Total For VCJB1U										0.00	0	
VCJB2l On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB2U SPOT										0.00	0	
Total For VCJB2U										0.00	0	
VCJB3l On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB3U SPOT										0.00	0	
Total For VCJB3U										0.00	0	
VCJB4l On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB4U SPOT										0.00	0	
Total For VCJB4U										0.00	0	
VCJB5l On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB5U SPOT										0.00	0	
Total For VCJB5U										0.00	0	
VCJB6l On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB6U SPOT										0.00	0	
Total For VCJB6U										0.00	0	
VCJB7l On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB7U SPOT										0.00	0	
Total For VCJB7U										0.00	0	
VCJB8l On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VJB08U SPOT										0.00	0	
Total For VJB08U										0.00	0	
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB09U SPOT										0.00	0	
Total For VJB09U										0.00	0	
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB10U SPOT										0.00	0	
Total For VJB10U										0.00	0	
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB11U SPOT										0.00	0	
Total For VJB11U										0.00	0	
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB12U SPOT										0.00	0	
Total For VJB12U										0.00	0	
VKE10 On 08/07/2022 Spot Bond				99.89614		99.87301				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond				100.14745		100.12372				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond				100.15440		100.13818				0.00	0	150,000,0€
Total VKE12 SPOT										0.00	0	150,000,0€
Total For VKE12										0.00	0	150,000,0€
VKE13 On 27/08/2021 Spot Bond				101.06548		101.04855				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond				101.14303		101.12586				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond				101.26608		101.24705				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond				101.30754		101.28796				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VPB04U										0.00	0	
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB05U SPOT										0.00	0	
Total For VPB05U										0.00	0	
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB06U SPOT										0.00	0	
Total For VPB06U										0.00	0	
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB07U SPOT										0.00	0	
Total For VPB07U										0.00	0	
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB08U SPOT										0.00	0	
Total For VPB08U										0.00	0	
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB09U SPOT										0.00	0	
Total For VPB09U										0.00	0	
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB10U SPOT										0.00	0	
Total For VPB10U										0.00	0	
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB11U SPOT										0.00	0	
Total For VPB11U										0.00	0	
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VR869U SPOT										0.00	0	
Total For VR869U										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	
VR874L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR874U SPOT										0.00	0	
Total For VR874U										0.00	0	
VR875L On 20/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR875U SPOT										0.00	0	
Total For VR875U										0.00	0	
VRI871 On 28/07/2020 Spot Bond					0.00000	101.28198				0.00	0	
Total VRI871 SPOT										0.00	0	
Total For VRI871										0.00	0	
VRI875 On 28/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VRI875 SPOT										0.00	0	
Total For VRI875										0.00	0	
WHL01 On 10/10/2020 Spot Bond				100.32586		100.31260				0.00	1,000,000,000	500,000,000
Total WHL01 SPOT										0.00	1,000,000,000	500,000,000
Total For WHL01										0.00	1,000,000,000	500,000,000
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				100.34493		100.27855				0.00	1,400,000,000	1,000,000,000
Total WHL02 SPOT										0.00	1,400,000,000	1,000,000,000
Total For WHL02										0.00	1,400,000,000	1,000,000,000
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL02U SPOT										0.00	0	
Total For WHL02U										0.00	0	
WHL03 On 02/10/2023 Spot Bond				98.96143		98.93823				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			4.88000	104.82200	4.87000	104.81658				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	56.68297	100.00000	56.55820				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.06e+017	12,061,808,299,040	404,791,473,52
Total for SPOT :										1.06e+017	061,808,299,040	404,791,473,52
Total Futures										1.06e+017	061,808,303,779	404,792,507,07
Total Options										7 884 959.60	2,704	312,74
Grand Total:										1.06e+017	061,808,306,483	404,792,819,81