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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/07/2020

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			11.86411	74.39092	11.80687	74.68697			0.00	0	
ES33	On	05/11/2020	Bond Future			12.13307	71.36081	12.07329	71.66021			0.00	0	35
ES33	On	04/02/2021	Bond Future			12.40963	72.15027	12.34710	72.45338			0.00	0	
ES33	On	06/05/2021	Bond Future			12.68892	69.19861	12.62358	69.50536			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/08/2020	Bond Future			12.27804	74.04781	12.22567	74.34686			0.00	0	
ES42	On	05/11/2020	Bond Future			12.53754	70.52993	12.48263	70.83244			0.00	0	4,9
ES42	On	04/02/2021	Bond Future			12.79634	71.31112	12.73881	71.61729			0.00	0	
ES42	On	06/05/2021	Bond Future			13.06803	67.86789	13.00765	68.17777			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			137.41627	137.41627	137.43395	137.43395			0.00	0	5,0
I2025	On	05/11/2020	Bond Future			138.82271	138.82271	138.84135	138.84135			0.00	0	2,8
I2025	On	04/02/2021	Bond Future			138.88530	138.88530	138.90486	138.90486			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			140.50451	140.50451	140.52459	140.52459			0.00	0	
Total I2025 Future												0.00	0	7,84
Total For I2025												0.00	0	7,84
I2029	On	06/08/2020	Bond Future			97.70577	97.70577	97.69592	97.69592			0.00	0	2,40
I2029	On	05/11/2020	Bond Future			97.58303	97.58303	97.57370	97.57370			0.00	0	5,00
I2029	On	04/02/2021	Bond Future			98.68562	98.68562	98.67664	98.67664			0.00	0	
I2029	On	06/05/2021	Bond Future			98.69860	98.69860	98.68976	98.68976			0.00	0	
Total I2029 Future												0.00	0	7,41
Total For I2029												0.00	0	7,41
I2033	On	06/08/2020	Bond Future			92.44135	92.44135	92.43129	92.43129			128,493,476.50	1,390	4,40
I2033	On	05/11/2020	Bond Future			92.19095	92.19095	92.18123	92.18123			128,145,420.50	1,390	9,60
I2033	On	04/02/2021	Bond Future			93.23249	93.23249	93.22309	93.22309			0.00	0	
I2033	On	06/05/2021	Bond Future			93.10538	93.10538	93.09611	93.09611			0.00	0	
Total I2033 Future												256,638,897.00	2,780	14,00
Total For I2033												256,638,897.00	2,780	14,00
I2038	On	06/08/2020	Bond Future			102.67111	102.67111	102.79810	102.79810			0.00	0	10,80
I2038	On	05/11/2020	Bond Future			103.72194	103.72194	103.85080	103.85080			33,605,908.56	324	7,10
I2038	On	04/02/2021	Bond Future			103.19993	103.19993	103.33069	103.33069			0.00	0	
I2038	On	06/05/2021	Bond Future			104.40331	104.40331	104.53595	104.53595			0.00	0	
Total I2038 Future												33,605,908.56	324	17,90
Total For I2038												33,605,908.56	324	17,90
I2046	On	06/08/2020	Bond Future			91.83109	91.83109	91.82077	91.82077			0.00	0	7,50
I2046	On	05/11/2020	Bond Future			91.00681	91.00681	90.99688	90.99688			30,942,315.40	340	11,90
I2046	On	04/02/2021	Bond Future			92.03531	92.03531	92.02573	92.02573			0.00	0	
I2046	On	06/05/2021	Bond Future			91.32115	91.32115	91.31163	91.31163			0.00	0	
Total I2046 Future												30,942,315.40	340	19,51
Total For I2046												30,942,315.40	340	19,51
I2050	On	06/08/2020	Bond Future			92.09816	92.09816	92.42269	92.42269			0.00	0	10,30
I2050	On	05/11/2020	Bond Future			93.04076	93.04076	93.36913	93.36913			0.00	0	13,20
I2050	On	04/02/2021	Bond Future			92.20479	92.20479	92.53721	92.53721			0.00	0	
I2050	On	06/05/2021	Bond Future			93.27987	93.27987	93.61649	93.61649			0.00	0	
Total I2050 Future												0.00	0	23,60
Total For I2050												0.00	0	23,60
R186	On	06/08/2020	Bond Future			7.60712	115.84362	7.55900	116.10436		8.88	710,584,765.08	6,134	35,10
R186	On	05/11/2020	Bond Future			7.79727	117.00073	7.74631	117.26479		9.88	792,328,943.56	6,772	79,60
R186	On	04/02/2021	Bond Future			7.98550	113.01339	7.93146	113.28087		9.52	0.00	0	
R186	On	06/05/2021	Bond Future			8.18437	114.30533	8.12698	114.57618		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											1,502,913,708.64	12,906	114,80	
R186	On	06/08/2020	Bond Future	7.45	Call			357.58000	0.35758	240,910	8.86	0.00	0	2,50
R186	On	06/08/2020	Bond Future	7.45	Put			951.00000	0.95100	1,095,070	8.86	0.00	0	2,50
R186	On	06/08/2020	Bond Future	9.00	Put			0.00000	0.00000	0,000	9.77	0.00	0	
R186	On	06/08/2020	Bond Future	9.00	Call			7,492.21000	7.49221	7,231,470	9.77	0.00	0	90
R186	On	06/08/2020	Bond Future	8.00	Put			46.27000	0.04627	50,820	9.26	0.00	0	15,17
R186	On	06/08/2020	Bond Future	8.38	Put			1.88000	0.00188	1,670	9.65	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			4,246.28000	4.24628	3,985,310	9.63	0.00	0	
R186	On	06/08/2020	Bond Future	8.00	Call			2,407.98000	2.40798	2,151,790	9.26	0.00	0	90
R186	On	06/08/2020	Bond Future	8.25	Call			3,679.32000	3.67932	3,418,400	9.51	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			6.18000	0.00618	6,000	9.51	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			2.28000	0.00228	2,050	9.63	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Call			4,297.78000	4.29778	4,036,820	9.64	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			2.07000	0.00207	1,850	9.64	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			4,349.27000	4.34927	4,088,320	9.65	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Call			5,417.23000	5.41723	5,204,120	10.45	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			848.06000	0.84806	899,010	10.45	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			5,456.13000	5.45613	5,242,460	10.45	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			837.72000	0.83772	888,110	10.45	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			5,378.42000	5.37842	5,165,870	10.44	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			858.52000	0.85852	910,030	10.44	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Put			2,175.98000	2.17598	2,286,980	9.92	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			2,660.86000	2.66086	2,507,800	9.92	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.34	Put			1,229.63000	1.22963	1,300,090	10.20	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			4,258.20000	4.25820	4,064,600	10.20	0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			7,864.25000	7.86425	7,623,460	10.53	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			342.68000	0.34268	365,950	10.53	0.00	0	3,50
R186	On	05/11/2020	Bond Future	6.50	Put			7,112.55000	7.11255	7,335,080	9.61	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Call			404.72000	0.40472	363,190	9.61	0.00	0	8
R186	On	05/11/2020	Bond Future	8.00	Put			1,820.24000	1.82024	1,917,240	9.98	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			3,127.12000	3.12712	2,960,060	9.98	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			4,872.79000	4.87279	5,060,010	9.65	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			914.67000	0.91467	837,830	9.65	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.50	Put			3,098.92000	3.09892	3,241,220	9.80	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			1,811.53000	1.81153	1,689,770	9.80	0.00	0	8
R186	On	04/02/2021	Bond Future	8.15	Call			3,710.87000	3.71087	3,552,470	9.69	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			2,634.11000	2.63411	2,743,190	9.69	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Call			3,738.99000	3.73899	3,579,940	9.69	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			2,613.28000	2.61328	2,721,710	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		3,767.22000	3.76722	3,607,520	9.70	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put		2,592.58000	2.59258	2,700,360	9.70	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put		300.11000	0.30011	318,540	8.72	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call		11,914.75000	11.91475	11,662,700	8.72	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put		307.21000	0.30721	326,010	8.72	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call		11,952.23000	11.95223	11,700,000	8.72	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put		303.64000	0.30364	322,260	8.72	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call		11,989.73000	11.98973	11,737,310	8.72	0.00	0	
Total R186 Option											0.00	0	35,00
Total For R186											1,502,913,708.64	12,906	149,84
R197	On	06/08/2020	Bond Future			305.04354	305.04354	305.02549	305.02549		45,756,531.00	150	1,4
R197	On	05/11/2020	Bond Future			308.16567	308.16567	308.14926	308.14926		46,224,850.50	150	2,5
R197	On	04/02/2021	Bond Future			303.80608	303.80608	303.79086	303.79086		0.00	0	
R197	On	06/05/2021	Bond Future			307.34894	307.34894	307.33430	307.33430		0.00	0	
Total R197 Future											91,981,381.50	300	3,9
Total For R197											91,981,381.50	300	3,9
R202	On	06/08/2020	Bond Future			205.56252	205.56252	205.53960	205.53960		0.00	0	3,5
R202	On	05/11/2020	Bond Future			207.66648	207.66648	207.64454	207.64454		27,411,975.36	132	8,1
R202	On	04/02/2021	Bond Future			205.84770	205.84770	205.82648	205.82648		0.00	0	
R202	On	06/05/2021	Bond Future			208.24783	208.24783	208.22695	208.22695		0.00	0	
Total R202 Future											27,411,975.36	132	11,6
Total For R202											27,411,975.36	132	11,6
R2023	On	06/08/2020	Bond Future			4.83907	110.38118	4.86042	110.32834	2.37	286,549,543.28	2,596	18,7
R2023	On	05/11/2020	Bond Future			4.93071	107.57835	4.95429	107.52562	2.50	310,686,274.80	2,888	24,5
R2023	On	04/02/2021	Bond Future			4.99877	108.76788	5.02525	108.71510	2.38	0.00	0	
R2023	On	06/05/2021	Bond Future			5.05266	106.10126	5.08289	106.04815	2.18	0.00	0	
Total R2023 Future											597,235,818.08	5,484	43,2
R2023	On	06/08/2020	Bond Future	7.27	Call		5,758.02000	5.75802	5,810,860	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		5,781.09000	5.78109	5,833,930	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		5,734.94000	5.73494	5,787,780	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		5,419.02000	5.41902	5,471,730	2.93	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put		0.14000	0.00014	0,120	2.93	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call		5,439.94000	5.43994	5,492,640	2.93	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put		0.14000	0.00014	0,110	2.93	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call		5,398.12000	5.39812	5,450,830	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			0.15000	0.00015	0,130	2.93	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			2,674.08000	2.67408	2,720,120	2.72	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			114.95000	0.11495	108,210	2.72	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			2,691.19000	2.69119	2,737,340	2.72	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			112.76000	0.11276	106,130	2.72	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			2,657.00000	2.65700	2,702,930	2.72	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			117.18000	0.11718	110,330	2.72	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,273.95000	4.27395	4,325,430	2.43	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			23.33000	0.02333	21,700	2.43	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,290.11000	4.29011	4,341,630	2.43	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			22.86000	0.02286	21,270	2.43	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,257.79000	4.25779	4,309,250	2.43	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			23.80000	0.02380	22,150	2.43	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												597,235,818.08	5,484	43,25
R2030	On	06/08/2020	Bond Future			9.30798	92.14158	9.24999	92.48277		14.91	2,039,369,590.14	22,133	76,37
R2030	On	05/11/2020	Bond Future			9.50902	93.06197	9.44848	93.40712		16.56	2,149,173,135.18	23,094	98,84
R2030	On	04/02/2021	Bond Future			9.71309	90.08635	9.64977	90.43579		16.20	0.00	0	
R2030	On	06/05/2021	Bond Future			9.92596	91.11657	9.85975	91.47020		13.90	0.00	0	
Total R2030 Future												4,188,542,725.32	45,227	175,23
R2030	On	06/08/2020	Bond Future	9.10	Call			442.20000	0.44220	295,320	14.77	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put			1,332.40000	1.33240	1,526,710	14.77	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call			462.48000	0.46248	311,220	14.78	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Put			1,292.98000	1.29298	1,482,910	14.78	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call			422.55000	0.42255	280,030	14.76	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call			1.68000	0.00168	0,410	13.99	0.00	0	80
R2030	On	06/08/2020	Bond Future	8.86	Put			2,459.89000	2.45989	2,744,200	14.51	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call			121.78000	0.12178	64,900	14.51	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Put			416.22000	0.41622	482,170	15.09	385,736.00	800	
R2030	On	06/08/2020	Bond Future	9.42	Call			1,411.83000	1.41183	1,136,590	15.09	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call			350.02000	0.35002	224,590	14.73	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.20	Put			969.44000	0.96944	1,119,670	14.86	0.00	0	2,50
R2030	On	06/08/2020	Bond Future	9.20	Call			673.99000	0.67399	483,030	14.86	0.00	0	40
R2030	On	06/08/2020	Bond Future	8.50	Put			4,572.41000	4.57241	4,908,850	14.07	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call			6.95000	0.00695	2,200	14.07	0.00	0	40
R2030	On	06/08/2020	Bond Future	8.36	Put			5,451.73000	5.45173	5,791,650	13.99	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call			4,577.26000	4.57726	4,235,880	16.08	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put			0.05000	0.00005	0,030	16.43	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			8,056.02000	8.05602	7,714,810	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			80.78000	0.08078	88,940	15.56	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call			2,969.07000	2.96907	2,636,040	15.56	0.00	0	4
R2030	On	06/08/2020	Bond Future	9.05	Put			1,539.47000	1.53947	1,755,230	14.73	0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Put			0.01000	0.00001	0,000	16.43	0.00	0	6
R2030	On	06/08/2020	Bond Future	10.00	Put			17.89000	0.01789	18,020	15.99	0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			4,305.80000	4.30580	3,964,740	15.99	0.00	0	4
R2030	On	06/08/2020	Bond Future	10.75	Put			0.03000	0.00003	0,020	16.43	0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			8,316.89000	8.31689	7,975,690	16.43	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			12.90000	0.01290	12,710	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			10,867.67000	10.86767	10,526,480	16.43	0.00	0	
R2030	On	06/08/2020	Bond Future	11.25	Put			0.00000	0.00000	0,000	16.43	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Put			4.31000	0.00431	3,900	16.36	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Call			5,445.65000	5.44565	5,104,050	16.36	0.00	0	6
R2030	On	06/08/2020	Bond Future	10.87	Call			8,938.67000	8.93867	8,597,470	16.43	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Put			1,372.50000	1.37250	1,571,170	14.76	0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Call			4,034.93000	4.03493	3,694,450	15.90	0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Put			24.62000	0.02462	25,330	15.90	0.00	0	5,8
R2030	On	06/08/2020	Bond Future	10.40	Call			6,468.65000	6.46865	6,127,280	16.43	0.00	0	
R2030	On	06/08/2020	Bond Future	10.40	Put			0.89000	0.00089	0,710	16.43	0.00	0	
R2030	On	06/08/2020	Bond Future	11.47	Call			11,957.29000	11.95729	11,616,100	16.43	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Call			3,817.35000	3.81735	3,606,160	16.67	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Put			2,675.05000	2.67505	2,809,010	16.67	0.00	0	2,5
R2030	On	05/11/2020	Bond Future	9.99	Call			4,980.41000	4.98041	4,739,250	17.00	0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Put			1,952.89000	1.95289	2,056,880	17.00	0.00	0	5,0
R2030	On	05/11/2020	Bond Future	8.36	Put			7,447.37000	7.44737	7,707,610	15.91	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			3,375.29000	3.37529	3,534,520	16.49	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			3,068.28000	3.06828	2,881,360	16.50	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			3,345.90000	3.34590	3,504,130	16.50	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			3,012.20000	3.01220	2,827,280	16.48	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			3,404.67000	3.40467	3,564,900	16.48	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			1,169.67000	1.16967	1,070,010	15.93	0.00	0	15,4
R2030	On	05/11/2020	Bond Future	9.03	Put			4,556.56000	4.55656	4,752,460	16.25	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			2,123.43000	2.12343	1,974,180	16.25	0.00	0	15,4
R2030	On	05/11/2020	Bond Future	10.37	Call			6,443.40000	6.44340	6,174,480	17.52	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			1,369.62000	1.36962	1,445,850	17.52	0.00	0	15,4
R2030	On	05/11/2020	Bond Future	9.39	Call			3,040.27000	3.04027	2,854,350	16.49	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			915.98000	0.91598	832,720	15.91	0.00	0	1,0
R2030	On	05/11/2020	Bond Future	9.04	Put			4,520.39000	4.52039	4,715,260	16.26	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			2,146.38000	2.14638	1,996,100	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			5,239.43000	5.23943	4,992,680	17.09	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			1,830.21000	1.83021	1,928,610	17.09	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	8.53	Put			6,621.67000	6.62167	6,867,160	15.93	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			1,504.19000	1.50419	1,385,360	16.04	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			3,869.80000	3.86980	4,045,200	16.39	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			2,609.92000	2.60992	2,440,170	16.39	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call			6,848.53000	6.84853	6,573,370	17.67	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			1,246.66000	1.24666	1,316,650	17.67	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.34	Put			7,548.15000	7.54815	7,810,040	15.91	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			659.88000	0.65988	595,010	15.91	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			5,241.17000	5.24117	5,455,450	16.12	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			1,735.52000	1.73552	1,604,650	16.12	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.61	Call			3,691.61000	3.69161	3,484,210	16.64	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			2,774.55000	2.77455	2,912,300	16.64	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put			5,733.72000	5.73372	5,960,040	16.04	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			940.30000	0.94030	855,390	15.91	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.86	Put			5,201.42000	5.20142	5,414,700	16.13	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			1,755.77000	1.75577	1,623,900	16.13	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	9.86	Call			4,517.46000	4.51746	4,287,250	16.86	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			2,204.60000	2.20460	2,319,540	16.86	0.00	0	14,10
R2030	On	05/11/2020	Bond Future	8.10	Put			8,809.53000	8.80953	9,089,810	15.91	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Put			5,847.85000	5.84785	6,046,010	15.81	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			2,853.87000	2.85387	2,702,590	15.81	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.37	Put			8,960.29000	8.96029	9,212,790	15.61	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			1,503.87000	1.50387	1,406,930	15.61	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			9,007.96000	9.00796	9,261,110	15.61	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			5,708.75000	5.70875	5,903,830	15.84	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,968.40000	2.96840	2,813,270	15.84	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			5,674.35000	5.67435	5,868,660	15.84	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			2,922.28000	2.92228	2,768,680	15.83	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			5,743.30000	5.74330	5,939,140	15.83	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			1,490.20000	1.49020	1,393,910	15.61	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			6,813.84000	6.81384	7,031,890	15.67	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			2,303.29000	2.30329	2,171,900	15.67	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			5,889.51000	5.88951	5,659,630	16.55	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			2,911.09000	2.91109	3,030,650	16.55	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call			2,945.29000	2.94529	2,790,930	15.84	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Put			11,897.40000	11.89740	12,183,750	13.24	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			990.94000	0.99094	923,660	13.24	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.92	Call			4,586.48000	4.58648	4,391,400	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			4,264.61000	4.26461	4,423,160	13.85	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			2,830.36000	2.83036	2,685,090	13.38	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			1,307.03000	1.30703	1,369,220	14.80	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			2,608.19000	2.60819	2,716,130	14.51	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			10,466.00000	10.46600	10,175,370	14.80	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			1,328.09000	1.32809	1,391,090	14.80	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			10,501.91000	10.50191	10,210,880	14.80	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			1,317.52000	1.31752	1,380,120	14.80	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			10,537.86000	10.53786	10,246,420	14.80	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			6,343.03000	6.34303	6,551,390	13.38	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call			4,928.40000	4.92840	4,725,250	13.93	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			3,969.93000	3.96993	4,120,410	13.93	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			6,587.84000	6.58784	6,801,270	13.34	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			2,680.05000	2.68005	2,539,850	13.34	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call			7,164.28000	7.16428	6,918,590	14.51	0.00	0	
Total R2030 Option												385,736.00	800	139,22
Total For R2030												4,188,928,461.32	46,027	314,45
R2032	On	06/08/2020	Bond Future			10.22986	89.70944	10.17210	90.06200		17.51	98,231,836.80	1,095	64,45
R2032	On	05/11/2020	Bond Future			10.44944	86.46183	10.38920	86.81842		20.23	188,919,098.55	2,185	96,94
R2032	On	04/02/2021	Bond Future			10.66955	87.41855	10.60668	87.77956		18.98	0.00	0	
R2032	On	06/05/2021	Bond Future			10.89582	84.27174	10.83021	84.63708		17.06	0.00	0	
Total R2032 Future												287,150,935.35	3,280	161,38
R2032	On	06/08/2020	Bond Future	9.91	Call			324.47000	0.32447	207,070	17.08	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put			1,949.32000	1.94932	2,184,480	17.08	1,747,584.00	800	
R2032	On	06/08/2020	Bond Future	9.45	Call			17.11000	0.01711	6,560	16.42	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put			4,595.78000	4.59578	4,937,790	16.42	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Put			9,055.96000	9.05596	9,408,500	16.26	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Call			0.02000	0.00002	0,000	16.26	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.29	Put			5,641.84000	5.64184	5,991,430	16.29	0.00	0	
R2032	On	06/08/2020	Bond Future	9.29	Call			4.25000	0.00425	1,280	16.29	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.46	Call			18.53000	0.01853	7,200	16.43	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Put			4,531.57000	4.53157	4,872,800	16.43	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Call			20.06000	0.02006	7,900	16.44	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put			4,467.53000	4.46753	4,807,930	16.44	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put			9,021.11000	9.02111	9,295,680	19.32	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call			943.41000	0.94341	861,390	19.32	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	9.61	Put			6,496.15000	6.49615	6,727,590	19.42	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Put			7,292.17000	7.29217	7,539,450	19.32	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call			1,394.13000	1.39413	1,284,820	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 Intert
R2032	On	05/11/2020	Bond Future	11.08	Call		6,006.66000	6.00666	5,747,310	20.93	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call		2,021.96000	2.02196	1,881,190	19.56	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put		5,808.46000	5.80846	6,024,280	19.56	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call		1,978.67000	1.97867	1,839,880	19.54	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put		2,196.38000	2.19638	2,300,240	20.79	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Put		9,987.16000	9.98716	10,274,210	19.32	0.00	0	
R2032	On	05/11/2020	Bond Future	8.94	Call		759.21000	0.75921	689,670	19.32	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.61	Call		1,694.23000	1.69423	1,569,080	19.42	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call		5,663.31000	5.66331	5,410,580	20.79	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		5,891.24000	5.89124	6,109,040	19.54	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		2,037.14000	2.03714	2,134,380	20.93	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		2,000.25000	2.00025	1,860,460	19.55	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		5,849.75000	5.84975	6,066,550	19.55	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		8,269.26000	8.26926	8,500,750	18.23	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		2,343.32000	2.34332	2,215,180	18.23	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		8,359.45000	8.35945	8,592,320	18.23	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		1,814.72000	1.81472	1,708,060	18.23	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call		5,405.29000	5.40529	5,190,020	19.04	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		4,188.91000	4.18891	4,334,650	19.04	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.62	Call		2,361.35000	2.36135	2,232,520	18.23	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		8,314.28000	8.31428	8,546,460	18.23	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		2,379.47000	2.37947	2,249,950	18.23	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		12,574.85000	12.57485	12,859,270	18.23	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		1,166.95000	1.16695	1,090,360	18.23	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		9,885.23000	9.88523	10,139,580	18.23	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		9,184.63000	9.18463	8,913,400	18.16	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		2,486.94000	2.48694	2,581,050	18.16	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Put		6,533.70000	6.53370	6,732,710	16.53	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call		3,675.04000	3.67504	3,508,710	16.53	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call		9,217.97000	9.21797	8,946,260	18.16	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		2,470.52000	2.47052	2,564,150	18.16	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		9,251.34000	9.25134	8,979,160	18.16	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		2,454.19000	2.45419	2,547,350	18.16	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		10,792.69000	10.79269	10,500,730	18.16	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		1,804.24000	1.80424	1,877,620	18.16	0.00	0	70
Total R2032 Option											1,747,584.00	800	17,47
Total For R2032											288,898,519.35	4,080	178,85
R2035	On	06/08/2020	Bond Future			10.93044	89.16298	10.87777	89.50116	19.86	973,392,252.66	10,917	23,56
R2035	On	05/11/2020	Bond Future			11.15790	85.58130	11.10297	85.92340	22.81	1,279,526,016.30	14,951	97,90

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	04/02/2021			11.39116	86.52778	11.33380	86.87404		21.39	0.00	0	
R2035	On	06/05/2021			11.62200	83.03993	11.56218	83.39039		19.32	0.00	0	
Total R2035 Future											2,252,918,268.96	25,868	121,47
R2035	On	06/08/2020	9.67	Put			8,330.35000	8.33035	8,668,250	18.32	0.00	0	
R2035	On	06/08/2020	9.67	Call			0.35000	0.00035	0,070	18.32	0.00	0	50
R2035	On	06/08/2020	9.00	Put			13,468.43000	13.46843	13,806,610	18.32	0.00	0	
R2035	On	06/08/2020	9.00	Call			0.00000	0.00000	0,000	18.32	0.00	0	24,70
R2035	On	06/08/2020	8.75	Put			15,489.50000	15.48950	15,827,680	18.32	0.00	0	
R2035	On	06/08/2020	8.75	Call			0.00000	0.00000	0,000	18.32	0.00	0	3,00
R2035	On	06/08/2020	9.91	Call			3.49000	0.00349	1,080	18.32	0.00	0	
R2035	On	06/08/2020	9.91	Put			6,586.48000	6.58648	6,922,250	18.32	0.00	0	
R2035	On	06/08/2020	10.45	Call			173.34000	0.17334	102,710	18.97	0.00	0	
R2035	On	06/08/2020	10.45	Put			2,994.97000	2.99497	3,262,520	18.97	0.00	0	50
R2035	On	06/08/2020	9.09	Put			12,755.00000	12.75500	13,093,180	18.32	0.00	0	
R2035	On	06/08/2020	9.09	Call			0.00000	0.00000	0,000	18.32	0.00	0	50
R2035	On	06/08/2020	9.92	Call			3.81000	0.00381	1,200	18.32	0.00	0	
R2035	On	06/08/2020	9.92	Put			6,515.04000	6.51504	6,850,610	18.32	0.00	0	
R2035	On	06/08/2020	9.93	Call			4.15000	0.00415	1,320	18.32	0.00	0	
R2035	On	06/08/2020	9.93	Put			6,443.69000	6.44369	6,779,040	18.32	0.00	0	
R2035	On	05/11/2020	10.34	Call			1,988.49000	1.98849	1,860,310	21.75	0.00	0	
R2035	On	05/11/2020	10.34	Put			6,960.84000	6.96084	7,174,760	21.75	0.00	0	
R2035	On	05/11/2020	10.32	Call			1,945.47000	1.94547	1,819,120	21.72	0.00	0	
R2035	On	05/11/2020	10.32	Put			7,053.90000	7.05390	7,269,650	21.72	0.00	0	
R2035	On	05/11/2020	10.33	Call			1,966.91000	1.96691	1,839,640	21.74	0.00	0	
R2035	On	05/11/2020	10.33	Put			7,007.26000	7.00726	7,222,090	21.74	0.00	0	
R2035	On	04/02/2021	10.05	Call			2,184.20000	2.18420	2,073,300	20.46	0.00	0	
R2035	On	04/02/2021	10.05	Put			10,527.43000	10.52743	10,762,790	20.46	0.00	0	
R2035	On	04/02/2021	10.06	Call			2,201.22000	2.20122	2,089,690	20.46	0.00	0	
R2035	On	04/02/2021	10.06	Put			10,474.82000	10.47482	10,709,550	20.46	0.00	0	
R2035	On	04/02/2021	10.04	Call			2,167.28000	2.16728	2,056,990	20.46	0.00	0	
R2035	On	04/02/2021	10.04	Put			10,580.22000	10.58022	10,816,190	20.46	0.00	0	
R2035	On	04/02/2021	10.14	Call			2,340.54000	2.34054	2,224,030	20.46	0.00	0	
R2035	On	04/02/2021	10.14	Put			10,059.84000	10.05984	10,289,590	20.46	0.00	0	60
R2035	On	04/02/2021	11.14	Call			4,726.03000	4.72603	4,542,720	21.06	0.00	0	
R2035	On	04/02/2021	11.14	Put			5,911.93000	5.91193	6,074,880	21.06	0.00	0	60
R2035	On	06/05/2021	12.37	Put			3,676.95000	3.67695	3,788,650	19.98	0.00	0	
R2035	On	06/05/2021	12.02	Put			4,394.31000	4.39431	4,523,770	19.55	0.00	0	70
R2035	On	06/05/2021	11.32	Call			4,879.15000	4.87915	4,698,690	18.94	0.00	0	
R2035	On	06/05/2021	11.32	Put			6,321.00000	6.32100	6,491,000	18.94	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	12.36	Call		8,191.74000	8.19174	7,953,460	19.96	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		3,695.26000	3.69526	3,807,440	19.96	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		8,227.43000	8.22743	7,988,670	19.98	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		5,619.85000	5.61985	5,775,910	19.14	0.00	0	1,6
R2035	On	06/05/2021	Bond Future	10.24	Put		10,771.00000	10.77100	11,007,730	18.44	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		2,423.03000	2.42303	2,309,300	18.44	0.00	0	7
R2035	On	06/05/2021	Bond Future	12.35	Call		8,156.09000	8.15609	7,918,290	19.95	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		3,713.66000	3.71366	3,826,320	19.95	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call		7,020.76000	7.02076	6,799,760	19.55	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call		9,681.78000	9.68178	9,425,250	20.54	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		3,017.10000	3.01710	3,111,030	20.54	0.00	0	1,6
R2035	On	06/05/2021	Bond Future	10.81	Put		8,141.97000	8.14197	8,344,340	18.49	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		3,538.89000	3.53889	3,390,800	18.49	0.00	0	1,6
R2035	On	06/05/2021	Bond Future	11.55	Call		5,548.22000	5.54822	5,353,820	19.14	0.00	0	
Total R2035 Option											0.00	0	37,85
Total For R2035											2,252,918,268.96	25,868	159,3
R2037	On	06/08/2020	Bond Future			11.18959	80.23503	11.13682	80.56765	22.19	49,184,073.39	613	49,2
R2037	On	05/11/2020	Bond Future			11.41025	81.03649	11.35528	81.37287	24.33	426,495,046.87	5,263	107,2
R2037	On	04/02/2021	Bond Future			11.63632	77.67770	11.57895	78.01822	24.07	0.00	0	
R2037	On	06/05/2021	Bond Future			11.86865	78.56640	11.80882	78.91098	20.60	0.00	0	
Total R2037 Future											475,679,120.26	5,876	156,4
R2037	On	06/08/2020	Bond Future	9.87	Call		0.26000	0.00026	0,050	20.54	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put		8,663.65000	8.66365	8,996,060	20.54	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call		0.29000	0.00029	0,060	20.54	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put		8,589.86000	8.58986	8,922,250	20.54	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call		0.24000	0.00024	0,050	20.54	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put		8,737.53000	8.73753	9,069,960	20.54	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call		1,338.71000	1.33871	1,243,260	23.18	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put		9,088.79000	9.08879	9,329,720	23.18	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		1,353.47000	1.35347	1,257,260	23.18	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		9,032.84000	9.03284	9,273,010	23.18	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		1,324.06000	1.32406	1,229,370	23.18	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		9,144.94000	9.14494	9,386,630	23.18	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		4,306.26000	4.30626	4,429,750	24.29	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		6,582.55000	6.58255	6,365,520	24.29	0.00	0	3
R2037	On	04/02/2021	Bond Future	11.90	Call		6,356.73000	6.35673	6,143,610	24.22	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		4,480.30000	4.48030	4,607,700	24.22	0.00	0	2
R2037	On	04/02/2021	Bond Future	10.48	Put		9,604.23000	9.60423	9,820,780	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		10,569.82000	10.56982	10,797,940	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		2,241.62000	2.24162	2,130,410	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		10,675.00000	10.67500	10,904,310	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		10,258.32000	10.25832	10,482,830	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		14,270.57000	14.27057	14,534,410	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		1,354.95000	1.35495	1,278,270	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call		2,258.51000	2.25851	2,146,710	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		10,622.32000	10.62232	10,851,040	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		2,275.49000	2.27549	2,163,090	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		2,614.29000	2.61429	2,490,320	23.08	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call		12,801.21000	12.80121	12,510,760	25.61	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		1,461.88000	1.46188	1,511,950	25.61	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		3,384.14000	3.38414	3,236,630	23.18	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		7,917.82000	7.91782	8,110,830	23.18	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call		2,379.14000	2.37914	2,263,130	23.08	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		7,543.08000	7.54308	7,317,730	21.03	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		4,132.48000	4.13248	4,251,710	21.03	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		7,576.32000	7.57632	7,350,480	21.05	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		4,111.89000	4.11189	4,230,630	21.05	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		7,609.60000	7.60960	7,383,280	21.06	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		4,091.39000	4.09139	4,209,650	21.06	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											475,679,120.26	5,876	157,77
R2040	On	06/08/2020	Bond Future			11.43973	81.40474	11.36690	81.88330	23.21	330,991,672.84	4,066	18,67
R2040	On	05/11/2020	Bond Future			11.66235	82.21785	11.58641	82.70170	25.16	334,297,778.10	4,066	50,93
R2040	On	04/02/2021	Bond Future			11.89089	78.62191	11.81158	79.11144	24.93	0.00	0	
R2040	On	06/05/2021	Bond Future			12.12548	79.52143	12.04267	80.01678	21.31	0.00	0	
Total R2040 Future											665,289,450.94	8,132	69,55
R2040	On	06/08/2020	Bond Future	10.03	Call		0.14000	0.00014	0,020	21.35	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Put		9,662.45000	9.66245	10,140,890	21.35	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Call		0.16000	0.00016	0,020	21.35	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Put		9,583.53000	9.58353	10,061,950	21.35	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Call		0.13000	0.00013	0,020	21.35	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Put		9,741.48000	9.74148	10,219,930	21.35	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Call		123.14000	0.12314	61,010	21.92	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Put		3,655.34000	3.65534	4,071,770	21.92	0.00	0	12,45
R2040	On	06/08/2020	Bond Future	11.26	Call		789.26000	0.78926	546,290	22.83	0.00	0	
R2040	On	06/08/2020	Bond Future	11.26	Put		1,500.06000	1.50006	1,735,650	22.83	0.00	0	57
R2040	On	06/08/2020	Bond Future	9.57	Put		13,412.91000	13.41291	13,891,470	21.35	0.00	0	
R2040	On	06/08/2020	Bond Future	9.57	Call		0.00000	0.00000	0,000	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 Intere
R2040	On	06/08/2020	Bond Future	10.07	Put		9,347.43000	9.34743	9,825,800	21.35	0.00	0	
R2040	On	06/08/2020	Bond Future	10.07	Call		0.22000	0.00022	0,030	21.35	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.79	Call		85.96000	0.08596	39,840	21.78	0.00	0	
R2040	On	06/08/2020	Bond Future	10.79	Put		4,044.12000	4.04412	4,476,560	21.78	3,581,248.00	800	
R2040	On	05/11/2020	Bond Future	11.00	Put		6,480.65000	6.48065	6,764,870	24.17	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call		2,578.36000	2.57836	2,378,730	24.17	0.00	0	2,38
R2040	On	05/11/2020	Bond Future	9.73	Put		14,069.26000	14.06926	14,485,500	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		597.42000	0.59742	529,810	23.80	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put		10,638.48000	10.63848	11,011,130	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Call		1,130.32000	1.13032	1,019,120	23.80	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call		4,661.99000	4.66199	4,377,250	25.10	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		3,940.01000	3.94001	4,139,120	25.10	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		15,818.07000	15.81807	16,250,080	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		430.26000	0.43026	378,420	23.80	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put		12,151.62000	12.15162	12,545,860	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		853.53000	0.85353	763,920	23.80	0.00	0	2,38
R2040	On	05/11/2020	Bond Future	11.50	Call		4,012.30000	4.01230	3,750,720	24.87	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		4,568.70000	4.56870	4,790,970	24.87	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.31	Call		1,240.42000	1.24042	1,121,140	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		10,138.91000	10.13891	10,503,480	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		1,254.70000	1.25470	1,134,400	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		10,077.44000	10.07744	10,440,990	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		1,226.25000	1.22625	1,108,000	23.80	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		10,200.59000	10.20059	10,566,190	23.80	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		17,811.83000	17.81183	18,222,070	23.81	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		978.81000	0.97881	899,520	23.81	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		12,727.41000	12.72741	13,084,000	23.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		1,909.38000	1.90938	1,776,440	23.81	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		4,887.34000	4.88734	4,635,300	24.46	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		6,409.56000	6.40956	6,647,050	24.46	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		17,219.49000	17.21949	17,624,700	23.81	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		1,057.56000	1.05756	973,240	23.81	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		13,787.58000	13.78758	14,157,530	23.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		1,658.96000	1.65896	1,539,380	23.81	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		5,400.74000	5.40074	5,133,490	24.65	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		5,846.85000	5.84685	6,069,130	24.65	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.41	Call		2,184.49000	2.18449	2,037,610	23.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		11,721.40000	11.72140	12,064,050	23.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		2,201.46000	2.20146	2,053,730	23.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		11,663.91000	11.66391	12,005,710	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 Intere
R2040	On	04/02/2021	Bond Future	10.40	Call			2,167.61000	2.16761	2,021,560	23.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put			11,779.08000	11.77908	12,122,560	23.81	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call			7,160.83000	7.16083	6,856,820	21.49	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put			4,830.44000	4.83044	5,021,780	21.49	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call			7,095.72000	7.09572	6,793,200	21.47	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put			4,879.87000	4.87987	5,072,700	21.47	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call			7,128.39000	7.12839	6,825,120	21.48	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put			4,855.24000	4.85524	5,047,320	21.48	0.00	0	
Total R2040 Option												3,581,248.00	800	33,27
Total For R2040												668,870,698.94	8,932	102,82
R2044	On	06/08/2020	Bond Future			11.56436	77.68104	11.51658	77.99085		24.27	383,977,380.72	4,943	44,90
R2044	On	05/11/2020	Bond Future			11.78293	78.45699	11.73304	78.77035		26.40	389,460,498.36	4,964	26,10
R2044	On	04/02/2021	Bond Future			12.00748	74.94453	11.95530	75.26171		26.15	0.00	0	
R2044	On	06/05/2021	Bond Future			12.23776	75.80203	12.18321	76.12305		22.32	0.00	0	
Total R2044 Future												773,437,879.08	9,907	71,00
R2044	On	06/08/2020	Bond Future	9.87	Call			0.00000	0.00000	0,000	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put			12,123.64000	12.12364	12,433,450	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Call			0.00000	0.00000	0,000	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Put			12,040.60000	12.04060	12,350,410	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Call			0.00000	0.00000	0,000	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Put			4,064.68000	4.06468	4,337,550	22.63	0.00	0	
R2044	On	06/08/2020	Bond Future	11.09	Put			3,062.26000	3.06226	3,297,300	22.93	0.00	0	47
R2044	On	06/08/2020	Bond Future	9.01	Put			19,767.75000	19.76775	20,077,560	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	0	
R2044	On	06/08/2020	Bond Future	9.66	Put			13,897.32000	13.89732	14,207,130	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.66	Call			0.00000	0.00000	0,000	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Call			80.81000	0.08081	43,870	22.63	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Put			12,206.81000	12.20681	12,516,620	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Put			16,532.97000	16.53297	16,842,780	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Call			0.00000	0.00000	0,000	22.39	0.00	0	47
R2044	On	06/08/2020	Bond Future	9.98	Put			11,217.12000	11.21712	11,526,910	22.39	0.00	0	
R2044	On	06/08/2020	Bond Future	9.98	Call			0.02000	0.00002	0,000	22.39	0.00	0	47
R2044	On	06/08/2020	Bond Future	11.09	Call			199.14000	0.19914	124,370	22.93	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call			2,368.30000	2.36830	2,237,550	25.14	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put			6,822.57000	6.82257	7,005,180	25.14	0.00	0	52
R2044	On	05/11/2020	Bond Future	10.04	Put			12,864.93000	12.86493	13,120,150	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call			764.22000	0.76422	706,080	25.06	0.00	0	52
R2044	On	05/11/2020	Bond Future	9.34	Put			18,347.23000	18.34723	18,634,740	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put			10,838.19000	10.83819	11,074,660	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			5,485.16000	5.48516	5,641,270	25.60	0.00	0	30
R2044	On	05/11/2020	Bond Future	10.35	Call			1,121.41000	1.12141	1,043,840	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put			10,774.12000	10.77412	11,009,910	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call			1,134.64000	1.13464	1,056,400	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put			10,710.27000	10.71027	10,945,390	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call			1,108.28000	1.10828	1,031,390	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call			744.53000	0.74453	687,540	25.06	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.29	Put			18,777.20000	18.77720	19,066,390	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call			253.96000	0.25396	229,790	25.06	0.00	0	30
R2044	On	05/11/2020	Bond Future	9.96	Put			13,439.02000	13.43902	13,698,770	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call			687.76000	0.68776	634,150	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call			3,202.64000	3.20264	3,045,390	25.60	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call			492.98000	0.49298	451,660	25.06	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.97	Put			13,366.50000	13.36650	13,625,690	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call			696.99000	0.69699	642,820	25.06	0.00	0	30
R2044	On	05/11/2020	Bond Future	8.87	Put			22,580.30000	22.58030	22,880,620	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call			121.44000	0.12144	108,400	25.06	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	10.02	Put			13,007.14000	13.00714	13,263,510	25.06	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call			275.59000	0.27559	249,740	25.06	0.00	0	5
R2044	On	05/11/2020	Bond Future	11.17	Call			2,639.71000	2.63971	2,499,780	25.30	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put			6,336.03000	6.33603	6,509,460	25.30	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call			3,344.91000	3.34491	3,183,620	25.67	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put			5,297.09000	5.29709	5,449,160	25.67	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put			15,244.02000	15.24402	15,516,060	25.06	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call			1,899.12000	1.89912	1,808,390	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			12,835.50000	12.83550	13,061,950	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call			1,914.53000	1.91453	1,823,270	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			12,774.11000	12.77411	13,000,030	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			1,883.79000	1.88379	1,793,600	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			12,897.08000	12.89708	13,124,070	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call			2,734.38000	2.73438	2,616,760	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put			10,109.64000	10.10964	10,309,200	25.03	0.00	0	20
R2044	On	04/02/2021	Bond Future	10.29	Call			1,793.55000	1.79355	1,706,550	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			13,270.74000	13.27074	13,500,920	25.03	0.00	0	20
R2044	On	04/02/2021	Bond Future	9.66	Put			17,628.12000	17.62812	17,888,620	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call			1,019.11000	1.01911	962,430	25.03	0.00	0	20
R2044	On	04/02/2021	Bond Future	10.04	Put			14,904.75000	14.90475	15,147,690	25.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			1,449.23000	1.44923	1,374,990	25.03	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			6,607.91000	6.60791	6,413,590	22.25	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			5,174.70000	5.17470	5,301,400	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			6,639.08000	6.63908	6,444,280	22.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			5,148.82000	5.14882	5,275,040	22.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			6,670.30000	6.67030	6,475,010	22.27	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put			5,123.07000	5.12307	5,248,800	22.27	0.00	0	
Total R2044 Option												0.00	0	13,76
Total For R2044												773,437,879.08	9,907	84,77
R2048	On	06/08/2020	Bond Future			11.51452	81.00386	11.46172	81.35295		23.56	123,368,878.78	1,523	27,38
R2048	On	05/11/2020	Bond Future			11.73131	77.40364	11.67611	77.75670		26.97	94,664,651.72	1,223	91,84
R2048	On	04/02/2021	Bond Future			11.95405	78.25973	11.89625	78.61705		25.19	0.00	0	
R2048	On	06/05/2021	Bond Future			12.17388	74.74053	12.11344	75.10219		22.78	0.00	0	
Total R2048 Future												218,033,530.50	2,746	119,24
R2048	On	06/08/2020	Bond Future	10.19	Call			0.25000	0.00025	0,050	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Put			9,345.42000	9.34542	9,694,310	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Call			0.28000	0.00028	0,060	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Put			9,264.29000	9.26429	9,613,160	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Call			0.22000	0.00022	0,040	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Put			9,426.67000	9.42667	9,775,580	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Put			50.48000	0.05048	48,020	24.61	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Call			4,981.55000	4.98155	4,630,000	24.61	0.00	0	8
R2048	On	06/08/2020	Bond Future	11.80	Put			350.38000	0.35038	373,750	23.65	0.00	0	
R2048	On	06/08/2020	Bond Future	11.80	Call			2,538.81000	2.53881	2,213,090	23.65	0.00	0	4
R2048	On	06/08/2020	Bond Future	11.10	Put			2,739.14000	2.73914	2,989,730	22.25	0.00	0	
R2048	On	06/08/2020	Bond Future	11.10	Call			269.28000	0.26928	170,780	22.25	0.00	0	4
R2048	On	06/08/2020	Bond Future	12.75	Put			4.24000	0.00424	3,260	26.00	0.00	0	
R2048	On	06/08/2020	Bond Future	12.75	Call			7,775.23000	7.77523	7,425,160	26.00	0.00	0	8
R2048	On	06/08/2020	Bond Future	10.35	Put			8,063.64000	8.06364	8,411,800	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	10.35	Call			1.27000	0.00127	0,340	21.68	0.00	0	6
R2048	On	06/08/2020	Bond Future	11.85	Put			288.20000	0.28820	304,840	23.73	0.00	0	
R2048	On	06/08/2020	Bond Future	11.85	Call			2,790.62000	2.79062	2,458,170	23.73	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Put			2,461.69000	2.46169	2,694,080	22.37	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Call			341.57000	0.34157	224,870	22.37	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Put			4,326.01000	4.32601	4,642,640	21.82	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Call			65.59000	0.06559	33,130	21.82	0.00	0	6
R2048	On	06/08/2020	Bond Future	9.25	Put			17,605.72000	17.60572	17,954,810	21.68	0.00	0	
R2048	On	06/08/2020	Bond Future	9.25	Call			0.00000	0.00000	0,000	21.68	0.00	0	20,6
R2048	On	06/08/2020	Bond Future	9.00	Put			20,031.68000	20.03168	20,380,770	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	3,0
R2048	On	05/11/2020	Bond Future	11.00	Put			6,918.07000	6.91807	7,127,720	25.54	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call			2,341.95000	2.34195	2,198,540	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		13,060.63000	13.06063	13,350,580	25.54	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call		755.99000	0.75599	692,880	25.54	0.00	0	95
R2048	On	05/11/2020	Bond Future	10.04	Call		797.25000	0.79725	731,500	25.54	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		12,768.21000	12.76821	13,055,520	25.54	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		776.42000	0.77642	711,990	25.54	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		12,913.95000	12.91395	13,202,580	25.54	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call		786.78000	0.78678	721,700	25.54	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		12,840.95000	12.84095	13,128,930	25.54	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		2,146.86000	2.14686	2,037,460	24.09	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		11,968.69000	11.96869	12,216,610	24.09	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		2,112.65000	2.11265	2,004,510	24.09	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		12,089.39000	12.08939	12,338,570	24.09	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call		2,129.71000	2.12971	2,020,950	24.09	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		12,028.93000	12.02893	12,277,490	24.09	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		6,577.53000	6.57753	6,360,800	22.62	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		5,238.30000	5.23830	5,383,230	22.62	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		6,609.00000	6.60900	6,391,710	22.63	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		5,211.68000	5.21168	5,356,050	22.63	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		6,640.51000	6.64051	6,422,660	22.64	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		5,185.19000	5.18519	5,329,000	22.64	0.00	0	
Total R2048 Option											0.00	0	29,36
Total For R2048											218,033,530.50	2,746	148,63
R208	On	06/08/2020	Bond Future			3.48847	104.49287	3.50264	104.48388	0.30	3,761,743.32	36	15,16
R208	On	05/11/2020	Bond Future			3.11371	102.14635	3.13543	102.13789	0.21	3,677,268.60	36	7,52
Total R208 Future											7,439,011.92	72	22,65
R208	On	06/08/2020	Bond Future	5.56	Call		1,290.42000	1.29042	1,299,410	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		1,296.62000	1.29662	1,305,610	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		1,284.22000	1.28422	1,293,210	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		637.12000	0.63712	645,580	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		640.97000	0.64097	649,430	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		633.27000	0.63327	641,730	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											7,439,011.92	72	22,65

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	06/08/2020	Bond Future			10.78806	68.34458	10.73010	68.66682		22.45	1,305,381,478.00	19,100	47,17
R209	On	05/11/2020	Bond Future			10.98732	65.88810	10.92711	66.21399		26.38	898,977,236.40	13,644	25,36
R209	On	04/02/2021	Bond Future			11.18610	66.61716	11.12354	66.94699		24.58	0.00	0	
R209	On	06/05/2021	Bond Future			11.38877	64.23767	11.32377	64.57144		22.32	0.00	0	46
Total R209 Future												2,204,358,714.40	32,744	73,03
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			40,757.84000	40.75784	41,080,080	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			40,649.51000	40.64951	40,971,750	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			40,866.32000	40.86632	41,188,560	21.24	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call			1,614.10000	1.61410	1,501,150	25.63	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put			6,884.86000	6.88486	7,097,800	25.63	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call			1,630.00000	1.63000	1,516,280	25.63	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put			6,840.04000	6.84004	7,052,210	25.63	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call			1,598.30000	1.59830	1,486,120	25.63	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put			6,929.85000	6.92985	7,143,560	25.63	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call			2,455.38000	2.45538	2,331,240	23.81	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put			8,158.72000	8.15872	8,364,410	23.81	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			2,472.59000	2.47259	2,347,850	23.81	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put			8,116.18000	8.11618	8,321,270	23.81	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call			2,438.26000	2.43826	2,314,720	23.81	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put			8,201.42000	8.20142	8,407,710	23.81	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Put			8,505.96000	8.50596	8,715,610	21.25	0.00	0	1,00
R209	On	06/05/2021	Bond Future	10.25	Call			2,604.30000	2.60430	2,480,180	21.25	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Call			4,804.43000	4.80443	4,621,670	22.06	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			5,186.34000	5.18634	5,337,350	22.06	0.00	0	1,00
R209	On	06/05/2021	Bond Future	12.25	Call			7,655.34000	7.65534	7,422,630	23.32	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			3,130.35000	3.13035	3,231,410	23.32	0.00	0	1,00
R209	On	06/05/2021	Bond Future	12.23	Call			7,593.17000	7.59317	7,361,310	23.29	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			3,160.83000	3.16083	3,262,740	23.29	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			7,624.35000	7.62435	7,392,070	23.30	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			3,145.65000	3.14565	3,247,140	23.30	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			7,562.22000	7.56222	7,330,800	23.27	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			3,176.28000	3.17628	3,278,630	23.27	0.00	0	
Total R209 Option												0.00	0	3,00
Total For R209												2,204,358,714.40	32,744	76,03
R210	On	06/08/2020	Bond Future			181.94582	181.94582	182.17270	182.17270			0.00	0	1,33
R210	On	05/11/2020	Bond Future			181.13363	181.13363	181.36380	181.36380			0.00	0	1,24

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	Bond Future			183.18053	183.18053	183.41414	183.41414			0.00	0	
R210	On	06/05/2021	Bond Future			182.60671	182.60671	182.84353	182.84353			0.00	0	
Total R210 Future												0.00	0	2,57
Total For R210												0.00	0	2,57
R212	On	06/08/2020	Bond Future			165.58965	165.58965	165.58283	165.58283			0.00	0	6,04
R212	On	05/11/2020	Bond Future			167.28447	167.28447	167.27851	167.27851			0.00	0	6,66
R212	On	04/02/2021	Bond Future			166.88012	166.88012	166.87489	166.87489			0.00	0	
R212	On	06/05/2021	Bond Future			168.82592	168.82592	168.82101	168.82101			0.00	0	
Total R212 Future												0.00	0	12,71
Total For R212												0.00	0	12,71
R213	On	06/08/2020	Bond Future			9.76838	85.15272	9.71044	85.48370		16.53	8,174,661.12	96	5,27
R213	On	05/11/2020	Bond Future			9.97341	82.47585	9.91305	82.81062		19.30	7,917,681.60	96	15,51
R213	On	04/02/2021	Bond Future			10.18219	83.38790	10.11922	83.72675		18.04	0.00	0	
R213	On	06/05/2021	Bond Future			10.38950	80.80975	10.32387	81.15272		16.23	0.00	0	
Total R213 Future												16,092,342.72	192	20,75
R213	On	06/08/2020	Bond Future	9.29	Call			116.37000	0.11637	62,530	16.00	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put			2,571.66000	2.57166	2,848,800	16.00	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Call			123.63000	0.12363	67,140	16.02	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put			2,519.41000	2.51941	2,793,900	16.02	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call			131.26000	0.13126	72,030	16.03	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Put			2,467.59000	2.46759	2,739,340	16.03	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call			2,496.44000	2.49644	2,337,340	19.01	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put			4,262.17000	4.26217	4,437,840	19.01	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			2,520.37000	2.52037	2,360,330	19.02	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			4,228.92000	4.22892	4,403,650	19.02	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call			2,472.64000	2.47264	2,314,480	19.01	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			4,295.60000	4.29560	4,472,210	19.01	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			6,647.63000	6.64763	6,850,250	17.49	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call			2,603.56000	2.60356	2,466,630	17.50	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			6,610.31000	6.61031	6,812,230	17.50	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			2,623.87000	2.62387	2,486,230	17.50	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			6,573.15000	6.57315	6,774,360	17.50	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			2,583.35000	2.58335	2,447,120	17.49	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			1,798.79000	1.79879	1,873,100	17.28	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			9,512.40000	9.51240	9,243,340	17.28	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			1,785.94000	1.78594	1,859,850	17.28	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			9,545.41000	9.54541	9,275,940	17.28	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			1,773.17000	1.77317	1,846,670	17.28	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			9,479.43000	9.47943	9,210,770	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												16,092,342.72	192	20,79
R214	On	06/08/2020	Bond Future			11.07267	66.11968	11.01967	66.41769		23.99	604,730,593.28	9,146	11,36
R214	On	05/11/2020	Bond Future			11.26875	63.50462	11.21362	63.80604		28.24	580,813,254.52	9,146	16,11
R214	On	04/02/2021	Bond Future			11.46850	64.20691	11.41109	64.51198		26.26	0.00	0	
R214	On	06/05/2021	Bond Future			11.66478	61.66197	11.60509	61.97067		23.91	0.00	0	
Total R214 Future												1,185,543,847.80	18,292	27,46
R214	On	06/08/2020	Bond Future	9.98	Call			2.36000	0.00236	0,710	22.67	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put			6,335.87000	6.33587	6,632,230	22.67	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call			2.58000	0.00258	0,790	22.67	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put			6,270.47000	6.27047	6,566,690	22.67	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call			2.16000	0.00216	0,640	22.67	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put			6,401.39000	6.40139	6,697,880	22.67	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call			1,611.27000	1.61127	1,506,960	27.42	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put			7,282.41000	7.28241	7,479,520	27.42	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call			1,627.22000	1.62722	1,522,190	27.42	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put			7,235.37000	7.23537	7,431,760	27.42	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call			1,595.42000	1.59542	1,491,830	27.42	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put			7,329.65000	7.32965	7,527,480	27.42	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call			2,420.87000	2.42087	2,307,690	25.44	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put			8,715.65000	8.71565	8,907,540	25.44	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call			2,438.02000	2.43802	2,324,280	25.44	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put			8,670.53000	8.67053	8,861,860	25.44	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call			2,403.80000	2.40380	2,291,170	25.44	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			8,760.93000	8.76093	8,953,370	25.44	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call			6,892.26000	6.89226	6,687,080	24.21	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			3,639.89000	3.63989	3,743,410	24.21	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			6,921.44000	6.92144	6,715,840	24.22	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			3,621.63000	3.62163	3,724,730	24.22	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			6,862.91000	6.86291	6,658,150	24.19	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			3,658.05000	3.65805	3,761,990	24.19	0.00	0	
Total R214 Option												0.00	0	
Total For R214												1,185,543,847.80	18,292	27,46
Total for Bond												14,820,930,399.79	177,002	1,613,36
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			694.36800	694.36800	696.66900	696.66900			249,972,480.00		36	1,0
GOVI On 05/11/2020 GOVI			701.37700	701.37700	703.70500	703.70500			504,991,440.00		72	1,0
GOVI On 04/02/2021 GOVI			709.12900	709.12900	711.48600	711.48600			0.00		0	
GOVI On 06/05/2021 GOVI			717.22400	717.22400	719.61000	719.61000			0.00		0	
Total GOVI Future									754,963,920.00		108	1,05
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			314,610.00000	31.46100	337,620,000			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			314,710.00000	31.47100	337,720,000			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			314,510.00000	31.45100	337,520,000			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			341,350.00000	34.13500	364,630,000			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			341,450.00000	34.14500	364,730,000			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			341,250.00000	34.12500	364,530,000			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			394,640.00000	39.46400	418,210,000			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			394,740.00000	39.47400	418,310,000			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			394,540.00000	39.45400	418,110,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			409,400.00000	40.94000	385,540,000			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			409,300.00000	40.93000	385,440,000			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			409.2000000	40.92000	385,340,000		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												754,963,920.00	108	1,05
Total for GOVI												754,963,920.00	108	1,05
AL37	On	06/08/2020	Index Future			733.03600	733.03600	734.66700	734.66700			0.00	0	
AL37	On	05/11/2020	Index Future			740.43500	740.43500	742.08700	742.08700			0.00	0	
AL37	On	04/02/2021	Index Future			748.61900	748.61900	750.29200	750.29200			0.00	0	
AL37	On	06/05/2021	Index Future			757.16500	757.16500	758.85900	758.85900			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	06/08/2020	Index Future			804.47500	804.47500	807.51600	807.51600			0.00	0	
AL7T	On	05/11/2020	Index Future			812.59500	812.59500	815.67100	815.67100			0.00	0	
AL7T	On	04/02/2021	Index Future			821.57600	821.57600	824.69000	824.69000			0.00	0	
AL7T	On	06/05/2021	Index Future			830.95500	830.95500	834.10700	834.10700			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	06/08/2020	Index Future			703.01200	703.01200	705.34800	705.34800			0.00	0	5
ALBI	On	05/11/2020	Index Future			710.10800	710.10800	712.47200	712.47200			0.00	0	16
ALBI	On	04/02/2021	Index Future			717.95700	717.95700	720.35000	720.35000			0.00	0	
ALBI	On	06/05/2021	Index Future			726.15300	726.15300	728.57500	728.57500			0.00	0	
Total ALBI Future												0.00	0	21
Total For ALBI												0.00	0	21
IGOV	On	06/08/2020	Index Future			248.35100	248.35100	248.55600	248.55600			0.00	0	8
IGOV	On	05/11/2020	Index Future			250.92000	250.92000	251.12800	251.12800			0.00	0	1,17
IGOV	On	04/02/2021	Index Future			253.75400	253.75400	253.96600	253.96600			0.00	0	
IGOV	On	06/05/2021	Index Future			256.71100	256.71100	256.92600	256.92600			0.00	0	
Total IGOV Future												0.00	0	1,26
Total For IGOV												0.00	0	1,26
Total for Index												0.00	0	1,47
JIBAR f	On	19/08/2020	Jibar Future			3.65500	96.34500	3.67500	96.32500			0.00	0	
JIBAR f	On	16/09/2020	Jibar Future			3.63500	96.36500	3.63500	96.36500			0.00	0	
JIBAR f	On	21/10/2020	Jibar Future			3.54500	96.45500	3.55500	96.44500			0.00	0	
JIBAR f	On	18/11/2020	Jibar Future			3.53500	96.46500	3.54500	96.45500			0.00	0	
JIBAR f	On	15/12/2020	Jibar Future			3.52500	96.47500	3.53500	96.46500			0.00	0	
JIBAR f	On	20/01/2021	Jibar Future			3.52500	96.47500	3.52500	96.47500			0.00	0	
JIBAR f	On	17/03/2021	Jibar Future			3.56000	96.44000	3.56000	96.44000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.74000	96.26000	3.74000	96.26000			0.00	0	

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			3.81500	96.18500	3.77500	96.22500				0.00	0	
JIBAR f On 15/12/2021 Jibar Future			4.07000	95.93000	4.03000	95.97000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.18500	95.81500	4.11500	95.88500				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.50500	95.49500	4.46500	95.53500				0.00	0	
Total Jibar Future										0.00	0	1
Total For JIBAR FUTURE										0.00	0	1
Total for Jibar										0.00	0	1
5Y STN On 21/12/2021 Interest Rate Swap			90.72000	90.72000	90.74000	90.74000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										15,575,894,319.79	177,110	1,615,95
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.01665				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			5.62000	105.47085	5.62000	105.45487				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	107.45300	10.00000	107.42400				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	104.67172	11.37000	104.63943				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	104.91897	11.81000	104.88625				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	62.75222	100.00000	62.61408				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	54.84639	100.00000	54.72433				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	107.66700	10.00000	107.63800				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3: On 07/12/2023 Spot Bond			4.85000	4.85000	4.85000	287.11595				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001: On 13/09/2026 Spot Bond					0.00000	100.76400				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003: On 18/07/2024 Spot Bond					0.00000	101.29800				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF007: On 01/12/2030 Spot Bond					0.00000	101.09636				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF19U: On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABF19U SPOT										0.00	0	
Total For ABF19U										0.00	0	
ABFN09: On 17/03/2026 Spot Bond					0.00000	100.79368				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14: On 14/05/2022 Spot Bond					0.00000	102.10975				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15: On 11/11/2020 Spot Bond					0.00000	99.98802				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN16: On 11/11/2022 Spot Bond					0.00000	101.17416				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18: On 26/09/2023 Spot Bond					0.00000	102.60362				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					0.00000	101.37112				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.80426				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.38250				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2020 Spot Bond					0.00000	100.34543				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	101.63251				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.45703				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	101.19230				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.85658				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.80688				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	100.14477				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	101.26026				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.91644				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					0.00000	101.32582			0.00	0	
Total ABFN33 SPOT									0.00	0	
Total For ABFN33									0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.27016			0.00	0	
Total ABFN34 SPOT									0.00	0	
Total For ABFN34									0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.55530			0.00	0	300,000,00
Total ABFN35 SPOT									0.00	0	300,000,00
Total For ABFN35									0.00	0	300,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.77166			0.00	0	
Total ABFN36 SPOT									0.00	0	
Total For ABFN36									0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	99.88073			0.00	0	
Total ABFN37 SPOT									0.00	0	
Total For ABFN37									0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.17030			0.00	0	
Total ABFN38 SPOT									0.00	0	
Total For ABFN38									0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.37683			0.00	0	
Total ABFN39 SPOT									0.00	0	
Total For ABFN39									0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.00944			0.00	0	
Total ABFN40 SPOT									0.00	0	
Total For ABFN40									0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.02156			0.00	0	
Total ABFN41 SPOT									0.00	0	
Total For ABFN41									0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.61891			0.00	0	
Total ABFN42 SPOT									0.00	0	
Total For ABFN42									0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.30487			0.00	0	
Total ABFN43 SPOT									0.00	0	
Total For ABFN43									0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.31241			0.00	0	

Contract 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					0.00000	100.31786				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN45 On 24/06/2025 Spot Bond					0.00000	100.62207				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.32759				0.00	0	78,000,00
Total ABJ01 SPOT										0.00	0	78,000,00
Total For ABJ01										0.00	0	78,000,00
ABK12 On 20/05/2022 Spot Bond					0.00000	101.75532				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.82950				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			5.47000	5.47000	5.47000	141.49952				0.00	0	506,800,00
Total ABKI03 SPOT										0.00	0	506,800,00
Total For ABKI03										0.00	0	506,800,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	50.21152	100.00000	50.11026				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.54500	8.54500	8.54500	130.73623				0.00	0	43,400,00
Total ABKI04 SPOT										0.00	0	43,400,00
Total For ABKI04										0.00	0	43,400,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	15.87587	100.00000	15.84403				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	97.28522				0.00	0	395,200,00
Total ABKS1 SPOT										0.00	0	395,200,00
Total For ABKS1										0.00	0	395,200,00
ABN05 On 18/04/2021 Spot Bond			4.16000	211.13984	4.16000	211.15760				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			4.74500	4.74500	4.74500	131.83621			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.38000	5.38000	5.38000	170.12123			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.46000	5.46000	5.46000	193.05707			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.46000	6.46000	6.46000	106.29695			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.94500	8.94500	8.94500	108.65242			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			5.12000	5.12000	5.12000	103.33843			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABN87 On 21/12/2026 Spot Bond			9.49000	9.49000	9.49000	105.96545			0.00	0	
Total ABN87 SPOT									0.00	0	
Total For ABN87									0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.51000	106.26270	4.51000	106.24974			0.00	0	812,200,00
Total ABS11 SPOT									0.00	0	812,200,00
Total For ABS11									0.00	0	812,200,00
ABS13 On 14/05/2022 Spot Bond			5.85500	108.49824	5.85500	108.48123			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS14 On 11/11/2020 Spot Bond			5.17500	103.20143	5.17500	103.18700			0.00	0	
Total ABS14 SPOT									0.00	0	
Total For ABS14									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.28000	111.71309	5.28000	111.69728		1,108,800,000,000.00	210,000,000	105,000,00	
Total ABS15 SPOT								1,108,800,000,000.00	210,000,000	105,000,00	
Total For ABS15								1,108,800,000,000.00	210,000,000	105,000,00	
ABS16 On 11/11/2025 Spot Bond			7.08000	116.74871	7.08000	116.72664			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			8.29000	115.04343	8.29000	115.01805				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			5.70000	115.25286	5.70000	115.23526				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.45000	110.00321	7.45000	109.98134				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.78613	100.00000	12.75798				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.65000	3.65000	3.65000	297.70322				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			2.75000	164.11369	2.75000	164.13375				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT01U SPOT										0.00	0	
Total For ABT01U										0.00	0	
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT02U SPOT										0.00	0	
Total For ABT02U										0.00	0	
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT03U SPOT										0.00	0	
Total For ABT03U										0.00	0	
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT04U SPOT										0.00	0	
Total For ABT04U										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.39000	10.39000	10.39000	102.40565				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract 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	107.66700	10.00000	107.63800				0.00	0	
Total ACL089/JIBAR SPOT										0.00	0	
Total For ACL089/JIBAR										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.78900				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.76621				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	286.70323				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	286.75827				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.73791				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	107.66700	10.00000	107.63800				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.74135				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.09770				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	100.80185				0.00	0	
Total ACL187 SPOT										0.00	0	
Total For ACL187										0.00	0	
ACL188 On 20/09/2020 Spot Bond					0.00000	100.76066				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					0.00000	100.76415				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.76415				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.78357				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.78357				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	193.90427				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	196.38376				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL214 On 20/09/2020 Spot Bond					0.00000	100.33135				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.72766				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.12584				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.72307				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.70595				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.09782				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					0.00000	102.42884				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.20166				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.21177				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.19542				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	97.19506				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	95.03383				0.00	0	250,000,00
Total AGL03 SPOT										0.00	0	250,000,00
Total For AGL03										0.00	0	250,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	98.55594				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	98.77146				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	96.69418				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.23205				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.08697				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.12180				0.00	0	

Contract 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: On 18/04/2022 Spot Bond					0.00000	100.22640				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.22450				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.24536				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.26620				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.33424				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.35499				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.41443				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.24010				0.00	0	50,000,00
Total AHF5A2 SPOT										0.00	0	50,000,00
Total For AHF5A2										0.00	0	50,000,00
AHF5A: On 21/08/2023 Spot Bond			6.15000	114.63560	6.15000	114.61653				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.30074				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.38156				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					0.00000	101.94687				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.57748				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.77965				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.30067				0.00	0	80,000,00
Total AHF6B1 SPOT										0.00	0	80,000,00
Total For AHF6B1										0.00	0	80,000,00
AHF6C On 21/08/2024 Spot Bond					0.00000	101.38148				0.00	0	50,000,00
Total AHF6C1 SPOT										0.00	0	50,000,00
Total For AHF6C1										0.00	0	50,000,00
AHF6D On 21/08/2024 Spot Bond					0.00000	101.94668				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHL1A On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHL1AU SPOT										0.00	0	
Total For AHL1AU										0.00	0	
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHL1BU SPOT										0.00	0	
Total For AHL1BU										0.00	0	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,74
Total AHY2U SPOT										0.00	0	4,160,827,74
Total For AHY2U										0.00	0	4,160,827,74
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIG2U SPOT										0.00	0	
Total For AIG2U										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.65000	115.44266	6.65000	115.42203				0.00	0	1,210,000,00
Total AIR02 SPOT										0.00	0	1,210,000,00
Total For AIR02										0.00	0	1,210,000,00
AIR04 On 29/05/2024 Spot Bond			6.15000	112.07540	6.15000	112.05694				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			11.59000	92.60798	11.59000	92.57963				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.81000	168.57123	5.81000	168.57797				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIRS1U SPOT										0.00	0	
Total For AIRS1U										0.00	0	
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIRT1U SPOT										0.00	0	
Total For AIRT1U										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.23982				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF05 On 24/08/2020 Spot Bond					0.00000	101.21327				0.00	0	
Total APF05 SPOT										0.00	0	
Total For APF05										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.63301				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.67893				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.83623				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.17305				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.88644				0.00	0	

Contract 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					0.00000	100.70995				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			5.71000	209.58481	5.71000	209.59371				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03L On 07/12/2033 Spot Bond			5.72500	187.95535	5.72500	187.96329				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN08L On 20/09/2020 Spot Bond					0.00000	100.69220				0.00	0	
Total ASN080 SPOT										0.00	0	
Total For ASN080										0.00	0	
ASN08L On 03/09/2020 Spot Bond					0.00000	101.32623				0.00	0	
Total ASN084 SPOT										0.00	0	
Total For ASN084										0.00	0	
ASN08L On 01/10/2020 Spot Bond					0.00000	132.70896				0.00	0	
Total ASN087 SPOT										0.00	0	
Total For ASN087										0.00	0	
ASN09L On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN091 SPOT										0.00	0	
Total For ASN091										0.00	0	
ASN09L On 21/10/2020 Spot Bond					0.00000	100.22930				0.00	0	

Contract 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					0.00000	99.88152				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN096 On 20/12/2020 Spot Bond					0.00000	98.33156				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN111 On 02/12/2020 Spot Bond					0.00000	101.06114				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN111 On 07/03/2021 Spot Bond					0.00000	100.93995				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN113 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN121 On 20/12/2020 Spot Bond					0.00000	101.01128				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN134 On 20/12/2020 Spot Bond					0.00000	100.99990				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN134 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN135 On 31/01/2022 Spot Bond			3.48000	162.39009	3.48000	162.40677				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN140 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN144 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	

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					0.00000	95.58085				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	99.98384				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	99.98483				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14 On 31/01/2022 Spot Bond			3.52500	162.28465	3.52500	162.30111				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/05/2021 Spot Bond					0.00000	52.43886				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15 On 02/06/2021 Spot Bond					0.00000	101.09498				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15 On 31/03/2028 Spot Bond			6.02000	163.04100	6.02000	163.04660				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16 On 08/08/2021 Spot Bond					0.00000	99.87704				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16 On 19/08/2021 Spot Bond					0.00000	101.36964				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					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	101.15953				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.84293				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.61297				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.68000	92.25503	5.68000	92.25910				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.66944				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.67881				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.73219				0.00	19,600,000	4,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total ASN204 SPOT										0.00	19,600,000	4,900,000
Total For ASN204										0.00	19,600,000	4,900,000
ASN204 On 24/08/2021 Spot Bond					0.00000	101.46585				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN208 On 24/08/2025 Spot Bond					0.00000	101.64685				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN209 On 28/08/2020 Spot Bond					0.00000	101.05153				0.00	0	
Total ASN210 SPOT										0.00	0	
Total For ASN210										0.00	0	
ASN210 On 29/08/2022 Spot Bond					0.00000	101.11450				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 29/05/2021 Spot Bond					0.00000	101.02442				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN255 On 20/06/2023 Spot Bond					0.00000	100.84065				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.67516				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	101.44619				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	101.37027				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	101.29669				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.86219				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					0.00000	100.67041				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.72081				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.90898				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/01/2021 Spot Bond					0.00000	100.86264				0.00	0	54,000,00
Total ASN315 SPOT										0.00	0	54,000,00
Total For ASN315										0.00	0	54,000,00
ASN31 On 31/03/2029 Spot Bond			5.36500	5.36500	5.36500	90.85843				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.84500	5.84500	5.84500	83.04711				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.68516				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.77555				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	99.87947				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.68995				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.79000	90.92943	5.79000	90.93317				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.73219				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					0.00000	99.98479			0.00	0	
Total ASN342 SPOT									0.00	0	
Total For ASN342									0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	99.98479			0.00	0	
Total ASN344 SPOT									0.00	0	
Total For ASN344									0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.66940			0.00	0	
Total ASN346 SPOT									0.00	0	
Total For ASN346									0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.70362			0.00	0	
Total ASN351 SPOT									0.00	0	
Total For ASN351									0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.70365			0.00	0	
Total ASN354 SPOT									0.00	0	
Total For ASN354									0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.70365			0.00	0	
Total ASN358 SPOT									0.00	0	
Total For ASN358									0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.06123			0.00	0	
Total ASN365 SPOT									0.00	0	
Total For ASN365									0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.83485			0.00	0	
Total ASN369 SPOT									0.00	0	
Total For ASN369									0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.69107			0.00	0	
Total ASN373 SPOT									0.00	0	
Total For ASN373									0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.71504			0.00	0	248,000,00
Total ASN374 SPOT									0.00	0	248,000,00
Total For ASN374									0.00	0	248,000,00
ASN38: On 29/10/2021 Spot Bond					0.00000	100.02660			0.00	0	
Total ASN381 SPOT									0.00	0	
Total For ASN381									0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.81802			0.00	0	

Contract 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					0.00000	100.81802				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.82463				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.69678				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2020 Spot Bond					0.00000	101.24330				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.77569				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.69221				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.80630				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2020 Spot Bond					0.00000	100.95244				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2020 Spot Bond					0.00000	100.02933				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	100.85531				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 17/06/2021 Spot Bond					0.00000	100.68495				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					0.00000	100.68495				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.65271				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.67202				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.68324				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.40353				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	100.36822				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.29167				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.29410				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	101.54983				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	100.93075				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.07487				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			9.96500	9.96500	9.96500	100.38060				0.00	0	
Total ASN470 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.06699				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.07876				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	100.38060				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47 On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	100.70597				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										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					0.00000	101.09772				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			5.75000	102.78830	5.75000	102.77242				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			5.71000	108.87911	5.71000	108.86245				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.33067	9.30000	103.30514				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.93993				0.00	0	20,000.00
Total BAW22 SPOT										0.00	0	20,000.00
Total For BAW22										0.00	0	20,000.00
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW26U SPOT										0.00	0	
Total For BAW26U										0.00	0	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW27U SPOT										0.00	0	
Total For BAW27U										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.73233				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.20509				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.89460				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.52530				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW32 On 14/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW32U SPOT										0.00	0	
Total For BAW32U										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.01285				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.81074				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.35058				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.81991				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA65 On 30/09/2020 Spot Bond					0.00000	100.89989				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.81081				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA67 On 31/03/2023 Spot Bond			8.35000	8.35000	8.35000	107.68458				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.75110				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.75110				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.75110				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.00000	11.00000	11.00000	108.99918				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.90681				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.11503				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.90550				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.90558				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.93929				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.84291				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.84291				0.00	0	
Total BAYA79 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.09813				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.86367				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYB08 On 30/09/2020 Spot Bond					0.00000	101.60892				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.95769				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.97978				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.97978				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.97978				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.00295				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.98040				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.98040				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.02406				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYD11 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	
BAYD21 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	
BAYD31 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	
BAYD41 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	
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD5U SPOT										0.00	0	
Total For BAYD5U										0.00	0	
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD6U SPOT										0.00	0	
Total For BAYD6U										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	99.89023				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	99.89669				0.00	0	10,000,000.00
Total BCJ15 SPOT										0.00	0	10,000,000.00
Total For BCJ15										0.00	0	10,000,000.00
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.83375				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.94500	7.94500	7.94500	103.34909				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD3021 On 18/04/2028 Spot Bond			100.00000	10.49292	100.00000	10.46970				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX21' On 05/08/2033 Spot Bond					0.00000	99.97008				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.46400				0.00	0	100,000,00
Total BDX31 SPOT										0.00	0	100,000,00
Total For BDX31										0.00	0	100,000,00
BDX32 On 01/04/2022 Spot Bond					0.00000	100.52514				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.59826				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BG1A7U SPOT										0.00	0	
Total For BG1A7U										0.00	0	
BGL05 On 04/09/2020 Spot Bond			5.85000	105.16001	5.85000	105.14324				0.00	0	
Total BGL05 SPOT										0.00	0	
Total For BGL05										0.00	0	
BGL06 On 04/09/2020 Spot Bond					0.00000	101.45957				0.00	0	120,000,00
Total BGL06 SPOT										0.00	0	120,000,00
Total For BGL06										0.00	0	120,000,00
BGL07 On 03/09/2022 Spot Bond			7.15000	113.79449	7.15000	113.77276				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.29421				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL09 On 29/09/2020 Spot Bond			5.85000	104.75975	5.85000	104.74311				0.00	0	
Total BGL09 SPOT										0.00	0	
Total For BGL09										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.72143				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.05000	106.92470	7.05000	106.90456				0.00	0	
Total BGL11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	104.47344				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.15000	110.91663	6.15000	110.89816				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.74312				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	104.35962				0.00	0	207,200,00
Total BGL15 SPOT										0.00	0	207,200,00
Total For BGL15										0.00	0	207,200,00
BGL16 On 25/05/2022 Spot Bond					0.00000	101.54300				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.97990				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.01609				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	99.51274				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.38333				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.02241				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	101.10930				0.00	0	1,000,000,00
Total BID09 SPOT										0.00	0	1,000,000,00
Total For BID09										0.00	0	1,000,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	101.32587				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.89000	113.01601	5.89000	112.99818				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.81263				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	98.60396				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.29415				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	97.50096				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.04965				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.41414				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	101.42183				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.60006				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.77473				0.00	0	1,120,000,00
Total BPPF04 SPOT										0.00	0	1,120,000,00
Total For BPPF04										0.00	0	1,120,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF01 On 22/03/2021 Spot Bond					0.00000	100.63557				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF11 On 23/07/2021 Spot Bond					0.00000	100.26146				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF13 On 09/10/2023 Spot Bond					0.00000	100.91825				0.00	0	96,000,00
Total BPPF13 SPOT										0.00	0	96,000,00
Total For BPPF13										0.00	0	96,000,00
BPPF18 On 19/11/2020 Spot Bond					0.00000	101.08233				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF19 On 19/11/2022 Spot Bond					0.00000	101.22711				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF20 On 19/11/2024 Spot Bond					0.00000	101.24498				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF21 On 26/02/2023 Spot Bond					0.00000	99.42914				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
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					0.00000	100.32223				0.00	0	1,370,000,00
Total BPPF23 SPOT										0.00	0	1,370,000,00
Total For BPPF23										0.00	0	1,370,000,00
BPPF24 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF25 On 03/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BS2A1U										0.00	0	
BS2A21 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	
BS2B11 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	
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2C1U SPOT										0.00	0	
Total For BS2C1U										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.80111				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.87504				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BX161L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX161U SPOT										0.00	0	
Total For BX161U										0.00	0	
BX162L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX162U SPOT										0.00	0	
Total For BX162U										0.00	0	
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX163U SPOT										0.00	0	
Total For BX163U										0.00	0	
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX164U SPOT										0.00	0	
Total For BX164U										0.00	0	
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYA68U SPOT										0.00	0	
Total For BYA68U										0.00	0	
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BYB10U SPOT										0.00	0	
Total For BYB10U										0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	100.33248				0.00	0	
Total CBL24 SPOT										0.00	0	
Total For CBL24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.77000	107.35071	4.77000	107.33696				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.55990				0.00	0	1,000,000,00
Total CBL28 SPOT										0.00	0	1,000,000,00
Total For CBL28										0.00	0	1,000,000,00
CBL29 On 30/04/2024 Spot Bond					0.00000	98.55431				0.00	0	250,000,00
Total CBL29 SPOT										0.00	0	250,000,00
Total For CBL29										0.00	0	250,000,00
CCT01 On 23/06/2023 Spot Bond			7.54000	114.24952	7.54000	114.22641				0.00	0	15,400,000,00
Total CCT01 SPOT										0.00	0	15,400,000,00
Total For CCT01										0.00	0	15,400,000,00
CCT02 On 12/06/2024 Spot Bond			8.92000	110.28745	8.92000	110.26116				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			8.78500	113.13802	8.78500	113.11159				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.74000	102.62227	9.74000	101.67762				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	107.66680	10.00000	107.63820				0.00	0	
Total CGR14/JIBAR SPOT										0.00	0	
Total For CGR14/JIBAR										0.00	0	
CGR21 On 12/10/2020 Spot Bond					0.00000	100.70547				0.00	0	
Total CGR21 SPOT										0.00	0	
Total For CGR21										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	100.34518				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR29 On 08/02/2021 Spot Bond					0.00000	100.13306				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR33 On 22/09/2020 Spot Bond					0.00000	100.93191				0.00	0	
Total CGR33 SPOT										0.00	0	
Total For CGR33										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.93725				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CGR39U SPOT										0.00	0	
Total For CGR39U										0.00	0	
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CGR40U SPOT										0.00	0	
Total For CGR40U										0.00	0	
CGR41 On 25/06/2021 Spot Bond					0.00000	100.87460				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.99997				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	99.83972				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond					0.00000	100.63455				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.07407				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.48971				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.58988				0.00	0	
Total CGR47 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CGR47										0.00	0	
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL567U SPOT										0.00	0	
Total For CL567U										0.00	0	
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL569U SPOT										0.00	0	
Total For CL569U										0.00	0	
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL570U SPOT										0.00	0	
Total For CL570U										0.00	0	
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL572U SPOT										0.00	0	
Total For CL572U										0.00	0	
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL573U SPOT										0.00	0	
Total For CL573U										0.00	0	
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA4U SPOT										0.00	0	
Total For CLA4U										0.00	0	
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA5U SPOT										0.00	0	
Total For CLA5U										0.00	0	
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA6U SPOT										0.00	0	
Total For CLA6U										0.00	0	
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLB1U SPOT										0.00	0	
Total For CLB1U										0.00	0	
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLC2U SPOT										0.00	0	
Total For CLC2U										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	100.88835				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN184 On 29/08/2021 Spot Bond			3.14000	158.00121	3.14000	157.94008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN193 On 13/09/2021 Spot Bond			3.45000	3.45000	3.45000	156.78008				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	107.66700	10.00000	107.63800				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	107.66700	10.00000	107.63800				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	107.66700	10.00000	107.63800				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN315 On 20/03/2023 Spot Bond			8.26000	107.91429	8.26000	107.89057				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	100.84301				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.22579				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.92000	115.38260	6.92000	115.36128				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			9.06000	116.69887	9.06000	116.67077				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	99.93947				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN37(On 26/07/2022 Spot Bond					0.00000	100.13256				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37(On 20/03/2024 Spot Bond					0.00000	107.76248				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37(On 20/03/2021 Spot Bond			5.74500	106.17889	5.74500	106.16255				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN37(On 20/03/2024 Spot Bond			10.98000	102.64185	10.98000	102.61204				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38(On 20/09/2024 Spot Bond			11.00000	104.06699	11.00000	104.03671				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38(On 20/03/2021 Spot Bond					0.00000	99.99259				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38(On 20/09/2024 Spot Bond			8.85000	115.27173	8.85000	115.24460				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(On 20/09/2024 Spot Bond					0.00000	100.92931				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN38(On 20/03/2021 Spot Bond					0.00000	100.71499				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN38(On 26/01/2021 Spot Bond					0.00000	100.14280				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	100.72079				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	101.51200				0.00	0	
Total CLN398 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.50093				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN410 On 20/09/2020 Spot Bond					0.00000	100.60230				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN411 On 20/09/2020 Spot Bond					0.00000	100.87473				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN413 On 20/09/2020 Spot Bond					0.00000	100.91328				0.00	0	
Total CLN413 SPOT										0.00	0	
Total For CLN413										0.00	0	
CLN415 On 20/09/2020 Spot Bond					0.00000	100.87465				0.00	0	
Total CLN415 SPOT										0.00	0	
Total For CLN415										0.00	0	
CLN418 On 23/09/2020 Spot Bond					0.00000	100.85550				0.00	0	
Total CLN418 SPOT										0.00	0	
Total For CLN418										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	100.93162				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	101.35342				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	100.18861				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	101.44200				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	101.62700				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	101.50400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	101.26289				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	101.08300				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	101.17038				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	159.17000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	102.36700				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	102.04000				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	102.25100				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	160.21000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	100.82340				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	100.77209				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	100.24666				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN44(On 20/03/2021 Spot Bond					0.00000	162.78000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN44(On 24/05/2021 Spot Bond			5.64500	106.62243	5.64500	106.60631				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45(On 31/01/2022 Spot Bond			3.45000	162.46045	3.45000	162.47725				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45(On 31/01/2025 Spot Bond			6.99500	120.01070	6.99500	120.01186				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45(On 31/01/2025 Spot Bond			7.23500	118.82346	7.23500	118.82385				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45(On 20/12/2021 Spot Bond					0.00000	100.96819				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45(On 17/11/2021 Spot Bond					0.00000	101.44816				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45(On 29/11/2021 Spot Bond					0.00000	101.62087				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46(On 29/11/2021 Spot Bond					0.00000	101.85787				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46(On 13/03/2022 Spot Bond			6.35000	109.48625	6.35000	109.46766				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46(On 14/03/2022 Spot Bond					0.00000	101.27256				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	100.66232				0.00	0	
Total CLN468 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.33440				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.59348				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	101.45026				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN476 On 20/09/2020 Spot Bond					0.00000	100.83477				0.00	0	
Total CLN476 SPOT										0.00	0	
Total For CLN476										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	41.99455	100.00000	41.90212				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.91461				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	102.22225				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.97366				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.84500	106.45410	5.84500	106.43735				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN486 On 20/06/2022 Spot Bond					0.00000	101.11425				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN487 On 23/06/2021 Spot Bond			9.35000	104.57634	9.35000	107.39495				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			6.15000	105.68737	6.15000	105.66997				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.32997				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.83380				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2020 Spot Bond					0.00000	101.06039				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.55000	116.61274	6.55000	116.59231				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.13909				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	101.36628				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 10/10/2020 Spot Bond					0.00000	100.40595				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.39436				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.41416				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.41416				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN505 On 24/10/2020 Spot Bond					0.00000	100.16263				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.17366				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2020 Spot Bond					0.00000	100.38577				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.99231				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	103.82185	9.96000	103.79443				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.59509	10.01000	102.56770				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.29464				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	100.90071	9.60000	101.74776				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.87939				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 17/09/2020 Spot Bond					0.00000	100.74375				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.12972				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	99.85149				0.00	0	
Total CLN523 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN523									0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	103.68365	9.20000	103.65831			0.00	0	
Total CLN524 SPOT									0.00	0	
Total For CLN524									0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.16401			0.00	0	
Total CLN525 SPOT									0.00	0	
Total For CLN525									0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.75378			0.00	0	50,000,00
Total CLN526 SPOT									0.00	0	50,000,00
Total For CLN526									0.00	0	50,000,00
CLN526 On 21/02/2024 Spot Bond					0.00000	103.14315			0.00	0	
Total CLN527 SPOT									0.00	0	
Total For CLN527									0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	102.58606			0.00	0	
Total CLN528 SPOT									0.00	0	
Total For CLN528									0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	102.00286			0.00	0	
Total CLN529 SPOT									0.00	0	
Total For CLN529									0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	100.82706			0.00	0	
Total CLN530 SPOT									0.00	0	
Total For CLN530									0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	100.87939			0.00	0	
Total CLN531 SPOT									0.00	0	
Total For CLN531									0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.77791			0.00	0	
Total CLN533 SPOT									0.00	0	
Total For CLN533									0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.25670			0.00	0	
Total CLN534 SPOT									0.00	0	
Total For CLN534									0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.17000	9.17000	9.17000	105.05780			0.00	0	
Total CLN535 SPOT									0.00	0	
Total For CLN535									0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	98.59794			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.12306				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.35585				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	112.10600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	101.07853				0.00	0	14,273,495.00
Total CLN542 SPOT										0.00	0	14,273,495.00
Total For CLN542										0.00	0	14,273,495.00
CLN543 On 17/01/2024 Spot Bond					0.00000	100.34898				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			8.64000	110.92803	8.64000	110.90226				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.69000	108.66983	8.69000	108.64471				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.78000	108.01755	8.78000	107.99234				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	296.15384				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN55 On 20/12/2020 Spot Bond					0.00000	101.38559				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.53578				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	99.86759				0.00	0	30,000,00
Total CLN557 SPOT										0.00	0	30,000,00
Total For CLN557										0.00	0	30,000,00
CLN55 On 24/11/2024 Spot Bond					0.00000	101.21730				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.39015				0.00	0	4,000,000,00
Total CLN559 SPOT										0.00	0	4,000,000,00
Total For CLN559										0.00	0	4,000,000,00
CLN56 On 20/12/2023 Spot Bond			100.00000		0.00000	133.99600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	99.87701				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	101.38231	10.19000	102.14019				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.64000	107.81151	8.64000	108.59667				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	99.87943				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	101.20970				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	102.36619				0.00	0	
Total CLN566 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.03597				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.88456				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	99.83209				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.29591				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.87000	106.06459	8.87000	106.82062				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.86032				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.82613				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	99.88391				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.83796				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 25/04/2023 Spot Bond					0.00000	96.19900				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	100.84625				0.00	0	300,000,00
Total CLN577 SPOT										0.00	0	300,000,00
Total For CLN577										0.00	0	300,000,00
CLN577 On 18/04/2026 Spot Bond					0.00000	100.24706				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.58024				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.88154				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.01837				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN582 On 16/09/2025 Spot Bond					0.00000	100.94369				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.22640				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.99254				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	101.58089				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.92701				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.76407				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.78432				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.92710				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 05/12/2026 Spot Bond					0.00000	102.92363				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			5.21500	123.86916	5.21500	101.82712				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.19820				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	100.58348				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.19820				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.74302				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.54994				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.85049				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.78432				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.78432				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	100.98039				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	99.95298				0.00	0	
Total CLN603 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	99.97328				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.43151				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.42811				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.31460				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.23503				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.41812	9.32000	102.39262				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.18633				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	100.42541				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.93997				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.19521				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.01829				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2020 Spot Bond					0.00000	100.51976				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	100.90896				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	100.77209				0.00	0	234,000,00
Total CLN617 SPOT										0.00	0	234,000,00
Total For CLN617										0.00	0	234,000,00
CLN617 On 20/12/2022 Spot Bond					0.00000	100.81779				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.99252				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.09764				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.09737				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.09091				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	100.94302				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.12495				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.42000	106.05452	6.42000	106.03631				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN626 On 19/08/2025 Spot Bond					0.00000	101.54808				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	100.05008				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.35000	79.69142	12.35000	79.66548				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2021 Spot Bond					0.00000	101.24729				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.34000	104.98211	9.34000	104.95578				0.00	0	800,000,00
Total CLN630 SPOT										0.00	0	800,000,00
Total For CLN630										0.00	0	800,000,00
CLN631 On 19/08/2025 Spot Bond					0.00000	101.54185				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/05/2021 Spot Bond					0.00000	101.22093				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.54882				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	101.50341				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	101.66011				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.24001				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.53563				0.00	0	
Total CLN637 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	101.46295				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	101.39745				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	101.66011				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.28159				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.24607				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.77054				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.02711				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.77179				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.53563				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.04398				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.53563				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.26568				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.53563				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	101.18729				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	100.66259				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	101.09085				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.86338				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.49915				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.73792				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.74596				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN659 On 20/12/2023 Spot Bond					0.00000	100.77217				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	89.13900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	100.95055				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN663 On 20/12/2024 Spot Bond					0.00000	85.89100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	102.37700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.25767				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.64960				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.80944				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	102.43174				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	100.91979				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.20576				0.00	0	60,000,00
Total CLN670 SPOT										0.00	0	60,000,00
Total For CLN670										0.00	0	60,000,00
CLN671 On 19/08/2025 Spot Bond					0.00000	101.95816				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.90705				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.80693	126.09173	5.80693	102.47557				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			5.80693	126.09173	5.80693	102.47623				0.00	0	
Total CLN674 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	101.33200				0.00	0	170,000,00
Total CLN675 SPOT										0.00	0	170,000,00
Total For CLN675										0.00	0	170,000,00
CLN675 On 19/08/2025 Spot Bond					0.00000	101.42908				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.38305				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	101.71932				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.72075				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.87720				0.00	0	50,000,00
Total CLN680 SPOT										0.00	0	50,000,00
Total For CLN680										0.00	0	50,000,00
CLN680 On 19/08/2025 Spot Bond					0.00000	101.18098				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.82635				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.75965				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.75927				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.70233				0.00	0	25,000,00
Total CLN685 SPOT										0.00	0	25,000,00
Total For CLN685										0.00	0	25,000,00
CLN685 On 21/06/2023 Spot Bond					0.00000	100.77637				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.77803				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.75886				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/06/2023 Spot Bond					0.00000	100.66105				0.00	0	
Total CLN689 SPOT										0.00	0	
Total For CLN689										0.00	0	
CLN689 On 21/12/2026 Spot Bond					0.00000	100.62146				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.53136				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.58445				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.68433				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	90.75934				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.54233				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	90.41345				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.26246				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.66832			0.00	0	
Total CLN698 SPOT									0.00	0	
Total For CLN698									0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	100.44004			0.00	0	
Total CLN699 SPOT									0.00	0	
Total For CLN699									0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.32273			0.00	0	
Total CLN700 SPOT									0.00	0	
Total For CLN700									0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.30734			0.00	0	
Total CLN701 SPOT									0.00	0	
Total For CLN701									0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.76494			0.00	0	
Total CLN702 SPOT									0.00	0	
Total For CLN702									0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	81.50914			0.00	0	
Total CLN703 SPOT									0.00	0	
Total For CLN703									0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.33873			0.00	0	100,000,00
Total CLN704 SPOT									0.00	0	100,000,00
Total For CLN704									0.00	0	100,000,00
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.85649			0.00	0	
Total CLN705 SPOT									0.00	0	
Total For CLN705									0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.94500	103.37110	7.94500	103.34909			0.00	0	
Total CLN81 SPOT									0.00	0	
Total For CLN81									0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.43243			0.00	0	
Total CLNF16 SPOT									0.00	0	
Total For CLNF16									0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.75000	113.12588	7.75000	113.10238			0.00	0	
Total COJ05 SPOT									0.00	0	
Total For COJ05									0.00	0	
COJ07 On 23/03/2021 Spot Bond			6.06000	106.81069	6.06000	106.79335		6,544,800,000,000.00	1,080,000,000	540,000,00	
Total COJ07 SPOT								6,544,800,000,000.00	1,080,000,000	540,000,00	

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 COJ07									6,544,800,000,000.00	1,080,000,000	540,000,000
COJ08 On 22/06/2026 Spot Bond			9.74000	108.86588	9.74000	108.83760			0.00	0	
Total COJ08 SPOT									0.00	0	
Total For COJ08									0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.33000	114.50598	6.33000	114.48649			0.00	0	
Total COJG01 SPOT									0.00	0	
Total For COJG01									0.00	0	
COT01 On 03/04/2023 Spot Bond			6.98500	108.12935	6.98500	108.10907			0.00	0	
Total COT01 SPOT									0.00	0	
Total For COT01									0.00	0	
COT02 On 03/04/2028 Spot Bond			10.20000	103.39984	10.20000	103.37174			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			10.29000	97.13308	10.29000	97.10646			0.00	0	
Total COT03 SPOT									0.00	0	
Total For COT03									0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.35000	9.35000	9.35000	107.50830			0.00	0	94,106,350
Total CPV01 SPOT									0.00	0	94,106,350
Total For CPV01									0.00	0	94,106,350
CS002 On 17/12/2020 Spot Bond					0.00000	100.74888			0.00	0	
Total CS002 SPOT									0.00	0	
Total For CS002									0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.52674			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					0.00000	100.73784			0.00	0	
Total DENG85 SPOT									0.00	0	
Total For DENG85									0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.84616			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.67425				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.94644				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/09/2020 Spot Bond					0.00000	100.85767				0.00	0	
Total DENG92 SPOT										0.00	0	
Total For DENG92										0.00	0	
DENG9 On 23/09/2020 Spot Bond					0.00000	100.66177				0.00	0	
Total DENG93 SPOT										0.00	0	
Total For DENG93										0.00	0	
DENG9 On 27/09/2020 Spot Bond					0.00000	100.58148				0.00	0	
Total DENG94 SPOT										0.00	0	
Total For DENG94										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.85768				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	99.91206				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.05167				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	90,000,00
Total DNG96U SPOT										0.00	0	90,000,00
Total For DNG96U										0.00	0	90,000,00
DOL01 On 20/12/2021 Spot Bond					0.00000	101.62952				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DSY01 On 21/11/2022 Spot Bond					0.00000	101.22187			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.57085			0.00	0	103,000,00
Total DSY02 SPOT									0.00	0	103,000,00
Total For DSY02									0.00	0	103,000,00
DSY02U 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			9.09000	9.09000	9.09000	106.86230			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY03U On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY03U SPOT									0.00	0	
Total For DSY03U									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.50929			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.12157			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DSY05U 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	
DSY06U 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			6.10000	103.59751	6.10000	103.58051			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			6.49000	112.52643	6.49000	112.50669		2,466,200,000,000.00	380,000,000	247,216,10	
Total DV23 SPOT								2,466,200,000,000.00	380,000,000	247,216,10	
Total For DV23								2,466,200,000,000.00	380,000,000	247,216,10	
DV23/R On 27/02/2023 Spot Bond			100.00000	25.51061	100.00000	25.45385			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	25.51061	100.00000	25.45385			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			6.02000	116.00831	6.02000	115.98942				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	104.46411	9.69000	104.43697				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.46411	9.69000	104.43697				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.59000	96.70807	11.59000	96.67815				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	104.65265	10.10000	104.62432				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.65265	10.10000	104.62432				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVC03 On 17/12/2020 Spot Bond					0.00000	100.67038				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF20 On 31/08/2020 Spot Bond					0.00000	100.95472				0.00	0	
Total DVF20C SPOT										0.00	0	
Total For DVF20C										0.00	0	
DVF20I On 23/10/2020 Spot Bond					0.00000	100.21917				0.00	0	
Total DVF20D SPOT										0.00	0	
Total For DVF20D										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	101.07305				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.12877				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	99.78466				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.44979				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.71698				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.83691				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.18556				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.82657				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF30 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DVF30U SPOT										0.00	0	
Total For DVF30U										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.88939				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.96671				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.48599				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.03759				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	94.31066				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.03984				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
E170/R On 01/08/2020 Spot Bond			100.00000	99.18478	100.00000	99.45504			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	99.97562			0.00	0	
Total E174 SPOT									0.00	0	
Total For E174									0.00	0	
E175 On 01/08/2021 Spot Bond			5.00000	108.23512	5.00000	108.22059			0.00	0	
Total E175 SPOT									0.00	0	
Total For E175									0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.55500	110.15895	5.55500	110.14255			0.00	0	
Total ECN22 SPOT									0.00	0	
Total For ECN22									0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.46000	114.93618	6.46000	114.91633			0.00	0	
Total ECN24 SPOT									0.00	0	
Total For ECN24									0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.97000	95.16542	5.97000	95.16891			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	82.14140	5.68000	82.14502			0.00	0	30,200,000,00
Total EL037 SPOT									0.00	0	30,200,000,00
Total For EL037									0.00	0	30,200,000,00
EL037/I On 31/01/2037 Spot Bond			2.25000	129.14901	2.25000	129.16651			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			5.30000	125.49689	5.28000	125.67359		104,940,000,000,000.00	19,800,000,000	19,970,000,00	
Total EL28 SPOT								14,940,000,000,000.00	19,800,000,000	19,970,000,00	
Total For EL28								14,940,000,000,000.00	19,800,000,000	19,970,000,00	
EL29 On 19/11/2029 Spot Bond			5.30300	110.75992	5.30300	110.76594		0.00	0	22,500,000,00	
Total EL29 SPOT								0.00	0	22,500,000,00	
Total For EL29								0.00	0	22,500,000,00	
EL30 On 29/07/2030 Spot Bond			5.35000	106.84230	5.35000	106.84796		0.00	0		
Total EL30 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 EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.63000	96.16587	5.63000	96.17016				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.65000	84.23039	5.65000	84.23418				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	129.14901	2.25000	129.16651				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	132.18817				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	130.08288				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	99.59093				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	98.68628				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	99.44696				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	97.91914				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.76000	107.14048	5.76000	107.12395				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			9.36000	104.62444	9.36000	104.59844				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			11.29000	11.29000	11.29000	95.50564				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.64000	11.64000	11.64000	99.97965				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			9.44000	9.44000	9.44000	102.92533				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.44000	9.44000	9.44000	103.79082				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.90000	11.90000	11.90000	79.76176				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.73000	10.73000	10.73000	101.09730				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.90000	11.90000	11.90000	95.67567				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.12451				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01S On 23/04/2021 Spot Bond					0.00000	100.94742				0.00	0	50,000.00
Total ENX01S SPOT										0.00	0	50,000.00
Total For ENX01S										0.00	0	50,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ENX02 On 10/09/2022 Spot Bond					0.00000	100.99732				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX03I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ENX03U SPOT										0.00	0	
Total For ENX03U										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.57720				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.58806				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.53263				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.24658				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF007 On 02/09/2020 Spot Bond					0.00000	100.98507				0.00	0	
Total EPF007 SPOT										0.00	0	
Total For EPF007										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	100.09795				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.39947				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.01308				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.85600				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.87889				0.00	0	
Total EPF017 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	100.80393				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.82982				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	99.94536				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF04U SPOT										0.00	0	
Total For EPF04U										0.00	0	
EPF04U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF05U SPOT										0.00	0	
Total For EPF05U										0.00	0	
EPF05U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF08U SPOT										0.00	0	
Total For EPF08U										0.00	0	
EPF08U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF09U SPOT										0.00	0	
Total For EPF09U										0.00	0	
EPF09U On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF10U SPOT										0.00	0	
Total For EPF10U										0.00	0	
EPF10U On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF11U SPOT										0.00	0	
Total For EPF11U										0.00	0	
EPF11U On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF12U SPOT										0.00	0	
Total For EPF12U										0.00	0	
EPF12U On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF13U SPOT										0.00	0	
Total For EPF13U										0.00	0	
EPF13U On 20/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF14U SPOT										0.00	0	
Total For EPF14U										0.00	0	
EPFC4 On 07/11/2020 Spot Bond					0.00000	99.95073				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4 On 12/03/2021 Spot Bond					0.00000	100.75200				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	100.24000				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQS11 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	
EQT00 On 03/06/2022 Spot Bond					0.00000	100.95388				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.97878				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.30384				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					0.00000	101.34304				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	101.29038				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.42722				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ERS3C On 17/08/2022 Spot Bond					0.00000	101.30091			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA1: On 25/11/2020 Spot Bond			10.00000	107.66700	10.00000	107.63800			0.00	0	
Total ERS12/JIBAR SPOT									0.00	0	
Total For ERS12/JIBAR									0.00	0	
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.38268			0.00	0	
Total ERS21 SPOT									0.00	0	
Total For ERS21									0.00	0	
ERSA2: On 17/08/2020 Spot Bond					0.00000	101.29039			0.00	0	
Total ERS24 SPOT									0.00	0	
Total For ERS24									0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	101.35352			0.00	0	
Total ERS25 SPOT									0.00	0	
Total For ERS25									0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	101.27358			0.00	0	
Total ERS26 SPOT									0.00	0	
Total For ERS26									0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	101.24829			0.00	0	
Total ERS27 SPOT									0.00	0	
Total For ERS27									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.07000	109.16738	6.07000	109.14965			0.00	0	2,952,913,30
Total ES23 SPOT									0.00	0	2,952,913,30
Total For ES23									0.00	0	2,952,913,30
ES23/R On 25/01/2023 Spot Bond			10.00000	100.26551	10.00000	100.23894			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.58000	99.42127	8.58000	99.39845		10,296,000,000,000.00	1,200,000,000	10,185,140,20	
Total ES26 SPOT								10,296,000,000,000.00	1,200,000,000	10,185,140,20	
Total For ES26								10,296,000,000,000.00	1,200,000,000	10,185,140,20	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.64302	7.85000	102.62143			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.84000	74.32931	11.78000	74.61739			0.00	0	3,832,781,90
Total ES33 SPOT									0.00	0	3,832,781,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ES33									0.00	0	3,832,781,90
ES33/R On 15/09/2033 Spot Bond			7.50000	102.88182	7.50000	102.86124			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.20000	74.30164	12.20000	74.27761			0.00	0	4,962,172,60
Total ES42 SPOT									0.00	0	4,962,172,60
Total For ES42									0.00	0	4,962,172,60
ES42/R On 25/04/2042 Spot Bond			8.50000	102.32374	8.50000	102.30047			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ESF01 On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ESF01U SPOT									0.00	0	
Total For ESF01U									0.00	0	
ESF02 On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ESF02U SPOT									0.00	0	
Total For ESF02U									0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.26797			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.78413			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.13322			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.73217			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	13.63091	100.00000	13.59788			0.00	0	
Total FFA1U SPOT									0.00	0	
Total For FFA1U									0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	22.01605	100.00000	21.96271			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIF03U SPOT										0.00	0	
Total For FIF03U										0.00	0	
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF04U SPOT										0.00	0	
Total For FIF04U										0.00	0	
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF07U SPOT										0.00	0	
Total For FIF07U										0.00	0	
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF11U SPOT										0.00	0	
Total For FIF11U										0.00	0	
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF12U SPOT										0.00	0	
Total For FIF12U										0.00	0	
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF13U SPOT										0.00	0	
Total For FIF13U										0.00	0	
FIF14U On 01/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF14U SPOT										0.00	0	
Total For FIF14U										0.00	0	
FIF15U On 01/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF15U SPOT										0.00	0	
Total For FIF15U										0.00	0	
FIF16U On 01/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF16U SPOT										0.00	0	
Total For FIF16U										0.00	0	
FIF17U On 01/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF17U SPOT										0.00	0	
Total For FIF17U										0.00	0	
FIFB12 On 13/08/2020 Spot Bond					0.00000	99.85687				0.00	0	
Total FIFB12 SPOT										0.00	0	
Total For FIFB12										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	98.93464				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.28419				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.38058				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.43520				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.02519				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	99.89767				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FMLA1U SPOT										0.00	0	
Total For FMLA1U										0.00	0	
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPA1U SPOT										0.00	0	
Total For FPA1U										0.00	0	
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPB1U SPOT										0.00	0	
Total For FPB1U										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.71580				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.88000	5.88000	5.88000	104.97064				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.18272				0.00	1,460,000,000	730,000,000
Total FRB17 SPOT										0.00	1,460,000,000	730,000,000
Total For FRB17										0.00	1,460,000,000	730,000,000
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	102.10561				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.82000	107.43707	6.82000	107.41739				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.93847				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	104.43700				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.26571				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.13469				0.00	0	2,600,000,00
Total FRB23 SPOT										0.00	0	2,600,000,00
Total For FRB23										0.00	0	2,600,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	99.91411				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	100.02914				0.00	2,220,000,000	3,610,000,00
Total FRB25 SPOT										0.00	2,220,000,000	3,610,000,00
Total For FRB25										0.00	2,220,000,000	3,610,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	96.90719				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.14000	106.36636	9.14000	106.34040				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			2.90000	163.75753	2.90000	163.77687				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			3.71000	3.71000	3.71000	297.16271				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.54500	4.54500	4.54500	132.95026				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			5.38000	170.11247	5.38000	170.12123				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.31000	5.31000	5.31000	91.24131		2,655,000,000,000.00		500,000,000	250,000,000	
Total FRBI29 SPOT								2,655,000,000,000.00		500,000,000	250,000,000	
Total For FRBI29								2,655,000,000,000.00		500,000,000	250,000,000	
FRBI33 On 07/12/2033 Spot Bond			6.04000	6.04000	6.04000	182.12103				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.93000	78.04811	5.93000	78.05098				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.91000	77.44354	5.91000	77.44651				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 30/11/2020 Spot Bond			3.93002	3.93002	3.93002	98.64687				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.87064	5.87064	5.87064	78.39956				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.93864	5.93864	5.93864	77.65554				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC169 On 31/01/2025 Spot Bond			5.39500	5.39500	5.39500	128.28859				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	82.41436				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC193 On 25/11/2020 Spot Bond			10.00000	107.66700	10.00000	107.63800				0.00	0	
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										0.00	0	
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC208 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC209 On 07/10/2020 Spot Bond					0.00000	101.03206				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	
FRC213 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC221 On 31/01/2022 Spot Bond			3.56000	162.20270	3.56000	162.21899				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC233 On 31/01/2022 Spot Bond			4.42000	160.20644	4.42000	160.21886				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC234 On 20/12/2020 Spot Bond					0.00000	101.28045				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC237 On 19/10/2020 Spot Bond					0.00000	96.27823				0.00	0	
Total FRC237 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC237										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	96.52233				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	97.11356				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	100.64222				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	100.63480				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	100.48968				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	96.74637				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25: On 19/10/2020 Spot Bond					0.00000	100.48781				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.80295				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.83080				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.24068				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 10/10/2020 Spot Bond					0.00000	100.39622				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC261 On 20/06/2021 Spot Bond					0.00000	102.22264				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC265 On 06/08/2023 Spot Bond					0.00000	102.24982				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	100.05921				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.10181				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 02/05/2028 Spot Bond			9.80000	102.47398	9.80000	102.44734				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC274 On 12/12/2020 Spot Bond					0.00000	100.83226				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC275 On 12/12/2020 Spot Bond					0.00000	100.83509				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC276 On 04/03/2021 Spot Bond					0.00000	100.93141				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC277 On 21/11/2022 Spot Bond					0.00000	101.25016				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.79498				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	108.65295				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28: On 26/01/2021 Spot Bond					0.00000	100.40471				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.95098				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.77350				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	106.73674				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.70026				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.79876				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	100.14280				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.01225				0.00	0	
Total FRC292 SPOT										0.00	0	
Total For FRC292										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.21972				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.21593				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.46776				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.48991				0.00	0	
Total FRC297 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC297										0.00	0	
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.75856				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC298 On 20/06/2024 Spot Bond					0.00000	100.90892				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.08652				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 30/11/2020 Spot Bond					0.00000	102.41118				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC301 On 11/11/2024 Spot Bond					0.00000	101.76268				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.33016				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 28/12/2020 Spot Bond					0.00000	100.51970				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC304 On 06/11/2023 Spot Bond					0.00000	99.94760				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.05034				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 12/08/2020 Spot Bond					0.00000	101.28393				0.00	0	
Total FRC307 SPOT										0.00	0	
Total For FRC307										0.00	0	
FRC307 On 31/05/2024 Spot Bond					0.00000	101.53101				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.68653				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.78121				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	100.74000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC312 On 23/02/2021 Spot Bond					0.00000	99.58000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	100.85195				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC314 On 23/02/2021 Spot Bond					0.00000	108.76000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	88.36744				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	100.88853				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.04524				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	97.08167				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.85181				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32 On 24/10/2020 Spot Bond					0.00000	100.17071				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	100.87013				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.78905				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.51519				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	100.85199				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.52345				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	101.08891				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	99.95931				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.31603				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 02/02/2021 Spot Bond					0.00000	99.99997				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33 On 02/02/2021 Spot Bond					0.00000	99.99997				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33 On 05/03/2021 Spot Bond					0.00000	100.83597				0.00	0	
Total FRC334 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC334										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.22228				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 13/09/2021 Spot Bond					0.00000	102.86584				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	100.15250				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 09/06/2021 Spot Bond					0.00000	100.92797				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.84881				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.79837				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	100.99765				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 17/08/2021 Spot Bond					0.00000	100.34986				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.33263				0.00	0	300,000,00
Total FRC343 SPOT										0.00	0	300,000,00
Total For FRC343										0.00	0	300,000,00
FRC34: On 15/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC66 On 31/01/2022 Spot Bond			4.20000	4.20000	4.20000	160.72735				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			4.14000	4.14000	4.14000	160.86641				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			4.12000	4.12000	4.12000	160.91280				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRD171 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	
FRD191 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	
FRD201 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	
FRD231 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	
FRD241 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	
FRD261 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD26U SPOT										0.00	0	
Total For FRD26U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD30U SPOT										0.00	0	
Total For FRD30U										0.00	0	
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD33U SPOT										0.00	0	
Total For FRD33U										0.00	0	
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD36U SPOT										0.00	0	
Total For FRD36U										0.00	0	
FRD37I On 17/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD37U SPOT										0.00	0	
Total For FRD37U										0.00	0	
FRI33 On 28/02/2033 Spot Bond			6.34000	78.88959	6.34000	78.89178				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.58000	93.48058	5.58000	93.48497				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.08943				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.69173				0.00	0	
Total FRJ20 SPOT										0.00	0	
Total For FRJ20										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.13146				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.46561				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.78453				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.86959				0.00	0	
Total FRJ24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.85211				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.55262				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.10177				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.66342				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS01U SPOT										0.00	0	
Total For FRS01U										0.00	0	
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS02U SPOT										0.00	0	
Total For FRS02U										0.00	0	
FRS10 On 15/01/2024 Spot Bond			5.09800	5.09800	5.09800	110.28427				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.50000	5.50000	5.50000	94.47993				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.52062				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.17181				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.64000	92.74289	5.64000	92.74708				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.66000	189.18902	5.66000	189.19732				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.78000	91.04896	5.78000	91.05275				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			5.69000	5.69000	5.69000	188.62654				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			4.94500	130.72449	4.94500	130.73282				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	120.54368	3.70500	120.55532				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.78000	91.04896	5.78000	91.05275				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.81000	186.35697	5.81000	186.36441				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.86000	185.42451	5.86000	185.43170				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.47500	166.26570	4.47500	133.34271				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.89000	184.86781	5.89000	184.87481				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.78000	91.04896	5.78000	91.05275				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			5.83000	165.10431	5.83000	165.11083				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS127 On 31/01/2038 Spot Bond			6.53000	82.59257	6.53000	82.59436				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.72000	166.31264	5.72000	166.31968				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.78000	165.65229	5.78000	165.65904				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.40000	175.71116	6.40000	175.71544				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.46000	83.33978	6.46000	83.34174				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.78000	5.78000	5.78000	91.05275				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.78000	91.04896	5.78000	91.05275				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.59000	167.75384	5.59000	167.76153				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			6.17000	179.76971	6.17000	179.77519				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.72000	166.31264	5.72000	166.31968				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.72000	166.31264	5.72000	166.31968				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			6.01000	163.14884	6.01000	163.15451				0.00	0	
Total FRS145 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.24500	129.09028	5.24500	129.09748				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			3.26000	162.90696	3.26000	162.92463				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			6.07000	162.50298	6.07000	162.50836				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			6.11000	162.07404	6.11000	162.07924				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.21500	129.25265	5.21500	129.25996				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.58500	167.80955	5.58500	167.81727				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			6.12000	6.12000	6.12000	161.97216				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 20/06/2022 Spot Bond					0.00000	14.16546				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS158 On 06/06/2023 Spot Bond					0.00000	15.55221				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS159 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS15U SPOT										0.00	0	
Total For FRS15U										0.00	0	
FRS15U On 06/06/2024 Spot Bond					0.00000	17.35460				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS160 On 06/06/2025 Spot Bond					0.00000	19.56266				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 20/06/2022 Spot Bond					0.00000	12.94296				0.00	0	
Total FRS162 SPOT										0.00	0	
Total For FRS162										0.00	0	
FRS162 On 06/06/2023 Spot Bond					0.00000	13.17843				0.00	0	
Total FRS163 SPOT										0.00	0	
Total For FRS163										0.00	0	
FRS163 On 06/06/2024 Spot Bond					0.00000	15.01219				0.00	0	
Total FRS164 SPOT										0.00	0	
Total For FRS164										0.00	0	
FRS164 On 06/06/2025 Spot Bond					0.00000	16.47547				0.00	0	
Total FRS165 SPOT										0.00	0	
Total For FRS165										0.00	0	
FRS165 On 01/08/2022 Spot Bond					0.00000	12.77185				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS167 On 01/08/2022 Spot Bond					0.00000	12.25495				0.00	0	
Total FRS168 SPOT										0.00	0	
Total For FRS168										0.00	0	
FRS168 On 01/08/2021 Spot Bond					0.00000	11.82963				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS169 On 14/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS16U SPOT										0.00	0	
Total For FRS16U										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	14.85540				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.30282				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.32957				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17: On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS17: On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	14.89972				0.00	0	
Total FRS175 SPOT										0.00	0	
Total For FRS175										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	13.83519				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS17: On 19/07/2024 Spot Bond					0.00000	16.47194				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	100.77808				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.64303				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 04/10/2021 Spot Bond					0.00000	118.70118				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	130.67538				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	133.57292				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	143.61368				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	126.29607				0.00	0	
Total FRS188 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS188										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	22.65881				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	28.74043				0.00	0	
Total FRS195 SPOT										0.00	0	
Total For FRS195										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	99.97465				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 03/08/2020 Spot Bond					0.00000	125.63697				0.00	0	
Total FRS198 SPOT										0.00	0	
Total For FRS198										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	99.97058				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	101.51093				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	101.15470				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20 On 11/09/2020 Spot Bond					0.00000	102.42953				0.00	0	
Total FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS20 On 15/03/2021 Spot Bond					0.00000	107.34280				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.34867				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	113.95975				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 FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	118.99583				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS208 On 18/11/2024 Spot Bond					0.00000	101.32611				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 20/12/2020 Spot Bond					0.00000	143.96903				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS211 On 04/09/2020 Spot Bond					0.00000	113.06916				0.00	0	
Total FRS212 SPOT										0.00	0	
Total For FRS212										0.00	0	
FRS212 On 03/09/2021 Spot Bond					0.00000	112.26983				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	105.44725				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS215 SPOT										0.00	0	
Total For FRS215										0.00	0	
FRS215 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	97.54855				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.62369				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22 On 26/06/2025 Spot Bond					0.00000	96.87731				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 06/07/2022 Spot Bond					0.00000	100.84215				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.34854				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 31/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.51000	3.51000	3.51000	298.96907				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.40000	299.93697	3.40000	299.96825				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.12000	4.12000	4.12000	293.50093				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			3.05000	163.40239	3.05000	163.42104				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	100.11803				0.00	0	
Total FRS49 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS49									0.00	0	
FRS51 On 31/01/2022 Spot Bond			2.75000	164.11369	2.75000	164.13375			0.00	0	
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.98581			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.48000	85.90667	5.48000	85.91092			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.18000	62.16286	5.18000	91.12968			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.36500	4.36500	4.36500	133.96211			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.64500	4.64500	4.64500	132.39190			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.31000	4.31000	4.31000	291.82261			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX20 On 01/10/2020 Spot Bond			4.79000	103.58655	4.79000	103.57306			0.00	0	
Total FRX20 SPOT									0.00	0	
Total For FRX20									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.34000	5.34000	5.34000	109.01032			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.60000	117.06929	6.60000	117.04852			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.74000	112.78160	6.74000	112.76129			0.00	0	980,000,00
Total FRX25 SPOT									0.00	0	980,000,00
Total For FRX25									0.00	0	980,000,00
FRX26 On 01/10/2026 Spot Bond			7.38000	113.56775	7.38000	113.54527			0.00	0	960,000,00

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 FRX26 SPOT										0.00	0	960,000,00
Total For FRX26										0.00	0	960,000,00
FRX27 On 07/03/2027 Spot Bond			7.49000	117.98716	7.49000	117.96359				0.00	0	7,970,000,00
Total FRX27 SPOT										0.00	0	7,970,000,00
Total For FRX27										0.00	0	7,970,000,00
FRX28 On 26/07/2028 Spot Bond			7.95000	112.88110	7.95000	112.85720				0.00	0	140,000,00
Total FRX28 SPOT										0.00	0	140,000,00
Total For FRX28										0.00	0	140,000,00
FRX30 On 31/01/2030 Spot Bond			8.61000	107.39443	8.61000	107.36983				0.00	0	3,040,000,00
Total FRX30 SPOT										0.00	0	3,040,000,00
Total For FRX30										0.00	0	3,040,000,00
FRX31 On 21/02/2031 Spot Bond			9.18000	106.43040	9.18000	106.40416				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.42000	111.27907	9.42000	111.25109				0.00	0	270,000,00
Total FRX32 SPOT										0.00	0	270,000,00
Total For FRX32										0.00	0	270,000,00
FRX45 On 14/04/2045 Spot Bond			11.37500	74.68271	11.37500	74.66014				0.00	0	500,000,00
Total FRX45 SPOT										0.00	0	500,000,00
Total For FRX45										0.00	0	500,000,00
FS3A5U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3A5U SPOT										0.00	0	
Total For FS3A5U										0.00	0	
FS3B1U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3B1U SPOT										0.00	0	
Total For FS3B1U										0.00	0	
FS3C1U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3C1U SPOT										0.00	0	
Total For FS3C1U										0.00	0	
FS3D1U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3D1U SPOT										0.00	0	
Total For FS3D1U										0.00	0	
FS4A4U On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A4U SPOT										0.00	0	
Total For FS4A4U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS4A5L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A5U SPOT										0.00	0	
Total For FS4A5U										0.00	0	
FS4B1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4B1U SPOT										0.00	0	
Total For FS4B1U										0.00	0	
FS4C1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4C1U SPOT										0.00	0	
Total For FS4C1U										0.00	0	
FS4D1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4D1U SPOT										0.00	0	
Total For FS4D1U										0.00	0	
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A3U SPOT										0.00	0	
Total For FS5A3U										0.00	0	
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A4U SPOT										0.00	0	
Total For FS5A4U										0.00	0	
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A5U SPOT										0.00	0	
Total For FS5A5U										0.00	0	
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5B1U SPOT										0.00	0	
Total For FS5B1U										0.00	0	
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5C1U SPOT										0.00	0	
Total For FS5C1U										0.00	0	
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5D1U SPOT										0.00	0	
Total For FS5D1U										0.00	0	
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5E1U SPOT										0.00	0	
Total For FS5E1U										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.61787				0.00	0	
Total FS6A2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.68630				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.21869				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS6C1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6C1U SPOT										0.00	0	
Total For FS6C1U										0.00	0	
FS6D1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6D1U SPOT										0.00	0	
Total For FS6D1U										0.00	0	
FS6E1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6E1U SPOT										0.00	0	
Total For FS6E1U										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	101.11008				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.16745				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.20227				0.00	0	70,000,00
Total FS7A3 SPOT										0.00	0	70,000,00
Total For FS7A3										0.00	0	70,000,00
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.21251				0.00	0	150,000,00
Total FS7B1 SPOT										0.00	0	150,000,00
Total For FS7B1										0.00	0	150,000,00
GBL03 On 16/11/2020 Spot Bond					0.00000	102.06921				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.47980				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.31019				0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GBL05 SPOT										0.00	0	100,000,00
Total For GBL05										0.00	0	100,000,00
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH2A1U SPOT										0.00	0	
Total For GH2A1U										0.00	0	
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH31U SPOT										0.00	0	
Total For GH31U										0.00	0	
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH41U SPOT										0.00	0	
Total For GH41U										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.04437				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.97148				0.00	0	40,000,00
Total GH5A21 SPOT										0.00	0	40,000,00
Total For GH5A21										0.00	0	40,000,00
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.08037				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.14133				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.55979				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB07U SPOT										0.00	0	
Total For GRB07U										0.00	0	
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB16U SPOT										0.00	0	
Total For GRB16U										0.00	0	
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB17U SPOT										0.00	0	
Total For GRB17U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB18U SPOT										0.00	0	
Total For GRB18U										0.00	0	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB19U SPOT										0.00	0	
Total For GRB19U										0.00	0	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB21U SPOT										0.00	0	
Total For GRB21U										0.00	0	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB22U SPOT										0.00	0	
Total For GRB22U										0.00	0	
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB23U SPOT										0.00	0	
Total For GRB23U										0.00	0	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB24U SPOT										0.00	0	
Total For GRB24U										0.00	0	
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB25U SPOT										0.00	0	
Total For GRB25U										0.00	0	
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB27U SPOT										0.00	0	
Total For GRB27U										0.00	0	
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB28U SPOT										0.00	0	
Total For GRB28U										0.00	0	
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB29U SPOT										0.00	0	
Total For GRB29U										0.00	0	
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB30U SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.07175	4.91000	99.07808				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	103.04958				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.33400				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.58117				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.33770				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.05000	114.77949	6.05000	114.76080				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.79079				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.51123				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			9.09000	105.37281	9.09000	105.34721				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.29358				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.53680				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.83363				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.23918				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.80420				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.75021				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.77551				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.80489				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.44288				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.02403				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.89580				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT33 On 18/04/2026 Spot Bond					0.00000	97.12875				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.53605				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.86062				0.00	0	69,000,00
Total GRT36 SPOT										0.00	0	69,000,00
Total For GRT36										0.00	0	69,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.55114				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.04035				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.90480				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.41094				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.26786				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.63026				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.65204				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.69730				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.66488				0.00	0	
Total GRT46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT46										0.00	0	
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX01U SPOT										0.00	0	
Total For GRX01U										0.00	0	
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX02U SPOT										0.00	0	
Total For GRX02U										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.13199				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.55759				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.10707				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.23876				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H6T5U On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H6T5U SPOT										0.00	0	
Total For H6T5U										0.00	0	
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H7T6U SPOT										0.00	0	
Total For H7T6U										0.00	0	
H8T3U On 21/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H8T3U SPOT										0.00	0	
Total For H8T3U										0.00	0	
H9T3U On 01/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H9T3U SPOT										0.00	0	
Total For H9T3U										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	101.03778				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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					0.00000	99.40114				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.38543				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.68659				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.86764				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.12293				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.95378				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.91110				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C4U SPOT										0.00	0	
Total For HM1C4U										0.00	0	
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C5U SPOT										0.00	0	
Total For HM1C5U										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	107.66700	10.00000	107.63800				0.00	0	
Total HPF04/JIBAR SPOT										0.00	0	
Total For HPF04/JIBAR										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF11 On 31/03/2023 Spot Bond					0.00000	100.58528				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.55289				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.54370				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			3.82000	99.95815	3.82000	99.96861				0.00	0	
Total HWAY20 SPOT										0.00	0	
Total For HWAY20										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			100.00000	98.91599	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			3.99000	294.62994	3.99000	294.65600			6,304,200,000,000.00	1,580,000,000	1,580,000,000	
Total HWAY23 SPOT									6,304,200,000,000.00	1,580,000,000	1,580,000,000	
Total For HWAY23									6,304,200,000,000.00	1,580,000,000	1,580,000,000	
HWAY2 On 07/12/2024 Spot Bond			4.21000	4.21000	4.21000	295.74151			0.00	0		
Total HWAY24 SPOT									0.00	0		
Total For HWAY24									0.00	0		
HWAY3 On 28/02/2033 Spot Bond			5.67000	70.50534	5.67000	87.62411			0.00	0		
Total HWAY33 SPOT									0.00	0		
Total For HWAY33									0.00	0		
HWAY3 On 31/07/2034 Spot Bond			11.77000	83.01053	11.77000	82.98474			0.00	0	4,350,000,000	
Total HWAY34 SPOT									0.00	0	4,350,000,000	
Total For HWAY34									0.00	0	4,350,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.33297	100.00000	9.31243			0.00	0		
Total HWAY34/R208 SPOT									0.00	0		
Total For HWAY34/R208									0.00	0		
HWAY3 On 31/07/2035 Spot Bond			11.81000	82.30304	11.81000	82.27739			0.00	0	5,020,000,000	
Total HWAY35 SPOT									0.00	0	5,020,000,000	
Total For HWAY35									0.00	0	5,020,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.33237	100.00000	9.31183			0.00	0		
Total HWAY35/R209 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For HWAY35/R209									0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.53081			0.00	0	25,000,000.00
Total HWF11 SPOT									0.00	0	25,000,000.00
Total For HWF11									0.00	0	25,000,000.00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.24551			0.00	0	10,000,000.00
Total HWF12 SPOT									0.00	0	10,000,000.00
Total For HWF12									0.00	0	10,000,000.00
HWF13 On 28/11/2022 Spot Bond					0.00000	101.03320			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	107.66700	10.00000	107.63800			0.00	0	
Total HWY023/R197 SPOT									0.00	0	
Total For HWY023/R197									0.00	0	
I2025 On 31/01/2025 Spot Bond			3.80000	137.18292	3.79500	137.22484		558,949,299,040,000.00	147,091,920,800	226,130,471,10	
Total I2025 SPOT								58,949,299,040,000.00	147,091,920,800	226,130,471,10	
Total For I2025								58,949,299,040,000.00	147,091,920,800	226,130,471,10	
I2029 On 31/03/2029 Spot Bond			4.44000	97.53986	4.44000	97.54731		15,681,707,928,000.00	3,531,916,200	109,738,419,80	
Total I2029 SPOT								15,681,707,928,000.00	3,531,916,200	109,738,419,80	
Total For I2029								15,681,707,928,000.00	3,531,916,200	109,738,419,80	
I2033 On 28/02/2033 Spot Bond			4.84000	92.28441	4.84000	92.29061		6,902,793,480,000.00	1,426,197,000	85,048,888,30	
Total I2033 SPOT								6,902,793,480,000.00	1,426,197,000	85,048,888,30	
Total For I2033								6,902,793,480,000.00	1,426,197,000	85,048,888,30	
I2038 On 31/01/2038 Spot Bond			4.89000	102.49682	4.88000	102.64174		209,341,289,244,000.00	42,810,079,600	149,347,085,80	
Total I2038 SPOT								19,341,289,244,000.00	42,810,079,600	149,347,085,80	
Total For I2038								19,341,289,244,000.00	42,810,079,600	149,347,085,80	
I2046 On 31/03/2046 Spot Bond			4.93000	91.67522	4.93000	91.68104		240,595,917,820,000.00	251,642,174,000	144,383,164,20	
Total I2046 SPOT								10,595,917,820,000.00	251,642,174,000	144,383,164,20	
Total For I2046								10,595,917,820,000.00	251,642,174,000	144,383,164,20	
I2050 On 31/12/2050 Spot Bond			4.93000	91.94171	4.91000	92.28203		224,741,777,282,000.00	45,586,567,400	114,688,075,20	
Total I2050 SPOT								14,741,777,282,000.00	45,586,567,400	114,688,075,20	
Total For I2050								14,741,777,282,000.00	45,586,567,400	114,688,075,20	
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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			5.86500	5.86500	5.86500	107.16413				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.97564				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	99.93561				0.00	0	
Total IBL106 SPOT										0.00	0	
Total For IBL106										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.97000	294.80795	3.97000	294.83421				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.29058				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	101.13905				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.43250				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.18552				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	101.26938				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	100.32891				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.40636				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.33481				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.34035				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.11435				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.37524				0.00	0	75,000,00
Total IBL130 SPOT										0.00	0	75,000,00
Total For IBL130										0.00	0	75,000,00
IBL131 On 07/08/2020 Spot Bond					0.00000	99.95299				0.00	0	
Total IBL131 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL131										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.87252				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.66298				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.27098				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.19511				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	101.12540				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.83153				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.76716				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	101.24620				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	101.54361				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	101.17152				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.74584				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.69803				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.53478				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL36 On 31/01/2022 Spot Bond			2.78000	2.78000	2.78000	164.06228				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	107.66700	10.00000	107.63800				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL50 On 02/08/2020 Spot Bond			5.73000	99.96862	5.73000	99.98431				0.00	0	
Total IBL50 SPOT										0.00	0	
Total For IBL50										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.51000	116.41575	6.51000	116.39526				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.40203				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			2.90000	163.75753	2.90000	163.77687				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL75 On 19/08/2020 Spot Bond					0.00000	101.32989				0.00	0	
Total IBL75 SPOT										0.00	0	
Total For IBL75										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	101.36976				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.35000	109.71138	6.35000	109.69275				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL86 On 20/05/2021 Spot Bond					0.00000	101.92791				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			5.79000	105.57783	5.79000	105.56146				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	59.32596	100.00000	59.19537				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	101.23452				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.59868				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.97517				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	13.34907	100.00000	13.31937				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			5.75000	102.88952	5.75000	102.87351				0.00	0	
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.29000	106.32995	8.29000	106.30648				0.00	0	882,995,40
Total IDCG06 SPOT										0.00	0	882,995,40
Total For IDCG06										0.00	0	882,995,40
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.54593				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.19000	109.12562	10.19000	109.29150				0.00	0	
Total IDCG08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.95248				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.91000	110.74689	8.91000	110.72052				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.07077				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.42348				0.00	0	140,000,00
Total IDCG13 SPOT										0.00	0	140,000,00
Total For IDCG13										0.00	0	140,000,00
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.35202				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.96767				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.02914				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.88806				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.78025				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.90535				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.65924				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.69674				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	98.84277				0.00	0	100,000,00
Total IDCG22 SPOT										0.00	0	100,000,00
Total For IDCG22										0.00	0	100,000,00
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.02519				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.78662				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP1U SPOT										0.00	0	
Total For IDCP1U										0.00	0	
IDCP2L On 05/04/2025 Spot Bond			100.00000	8.04894	100.00000	8.03112				0.00	0	
Total IDCP2U SPOT										0.00	0	
Total For IDCP2U										0.00	0	
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP3U SPOT										0.00	0	
Total For IDCP3U										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.79000	104.66918	7.79000	104.64733				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.60500	104.78966	5.60500	104.77384				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN289U SPOT										0.00	0	
Total For IN289U										0.00	0	
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN327U SPOT										0.00	0	
Total For IN327U										0.00	0	
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN329U SPOT										0.00	0	
Total For IN329U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN334U SPOT										0.00	0	
Total For IN334U										0.00	0	
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN342U SPOT										0.00	0	
Total For IN342U										0.00	0	
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN343U SPOT										0.00	0	
Total For IN343U										0.00	0	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN345U SPOT										0.00	0	
Total For IN345U										0.00	0	
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN347U SPOT										0.00	0	
Total For IN347U										0.00	0	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN355U SPOT										0.00	0	
Total For IN355U										0.00	0	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN367U SPOT										0.00	0	
Total For IN367U										0.00	0	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN385U SPOT										0.00	0	
Total For IN385U										0.00	0	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN395U SPOT										0.00	0	
Total For IN395U										0.00	0	
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN396U SPOT										0.00	0	
Total For IN396U										0.00	0	
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN399U SPOT										0.00	0	
Total For IN399U										0.00	0	
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN403U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IN403U										0.00	0	
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN404U SPOT										0.00	0	
Total For IN404U										0.00	0	
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN405U SPOT										0.00	0	
Total For IN405U										0.00	0	
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	
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					0.00000	66.84659				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	107.66700	10.00000	107.63800				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	101.06968				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.04363				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.50640				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	91.53829				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.15141				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	100.67273				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	100.52259				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			7.05000	102.62579	7.05000	102.60625				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.14838				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.66700	10.00000	107.63800				0.00	0	
Total IPF01/JIBAR SPOT										0.00	0	
Total For IPF01/JIBAR										0.00	0	
IPF13 On 04/12/2020 Spot Bond					0.00000	100.96407				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.82312				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.78722				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.66981				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.68122				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.69264				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.16073				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.80409				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF23U SPOT										0.00	0	
Total For IPF23U										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.97209				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.31968				0.00	0	
Total IPF25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.45735				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.48013				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF28U SPOT										0.00	0	
Total For IPF28U										0.00	0	
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF29U SPOT										0.00	0	
Total For IPF29U										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.62605				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.78818				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.55381				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.84394				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPL8/JIf On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPL8/JIBAR SPOT										0.00	0	
Total For IPL8/JIBAR										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.02970	2.75000	100.02227				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			7.68000	146.22964	7.68000	146.22826				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.21649				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			7.05000	102.48109	7.05000	102.46158				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.62349				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	102.51172				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.94990				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			5.00000	5.00000	5.00000	158.88866				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.19983				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.87000	108.57224	7.87000	108.54946				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	104.91121				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.88500	7.88500	7.88500	108.07826				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.06086				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			3.70000	161.87546	3.70000	161.89111				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV046 On 21/06/2022 Spot Bond					0.00000	101.63020				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	99.45197				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	152,000,00
Total IV164U SPOT										0.00	0	152,000,00
Total For IV164U										0.00	0	152,000,00
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV166U SPOT										0.00	0	
Total For IV166U										0.00	0	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV168U SPOT										0.00	0	
Total For IV168U										0.00	0	
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV170U SPOT										0.00	0	
Total For IV170U										0.00	0	
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV171U SPOT										0.00	0	
Total For IV171U										0.00	0	
IV19A On 31/03/2028 Spot Bond			6.38000	159.21273	6.38000	159.21669				0.00	0	
Total IV19A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	107.66700	10.00000	107.63800				0.00	0	
Total IVC005/JIBAR SPOT										0.00	0	
Total For IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.57147				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.05000	98.74814	11.05000	98.71928				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC063 On 07/08/2020 Spot Bond					0.00000	99.93730				0.00	0	
Total IVC063 SPOT										0.00	0	
Total For IVC063										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.36500	107.32913	6.36500	107.31076				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.63412				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.64835				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.63886				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	102.20614				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.01500	104.88471	6.01500	104.86782				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.86403				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2020 Spot Bond					0.00000	101.53833				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	102.05067				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.17742				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	98.55772				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.98712				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.85143				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.93224				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.65795				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.58207				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.51014				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.06381				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	99.97518				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.19365				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.58656				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.80008				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2020 Spot Bond					0.00000	100.61511				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.60233				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	103.24744				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	101.23466				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.32603				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	101.30732				0.00	0	
Total IVC174 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.96864				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.55339				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.45456				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	100.10632				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC68U SPOT										0.00	0	
Total For IVC68U										0.00	0	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC80U SPOT										0.00	0	
Total For IVC80U										0.00	0	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC84U SPOT										0.00	0	
Total For IVC84U										0.00	0	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC85U SPOT										0.00	0	
Total For IVC85U										0.00	0	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC91U SPOT										0.00	0	
Total For IVC91U										0.00	0	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC95U SPOT										0.00	0	
Total For IVC95U										0.00	0	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC96U SPOT										0.00	0	
Total For IVC96U										0.00	0	
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	4.25000	4.25000	99.90694				0.00	0	
Total IVZ003 SPOT										0.00	0	
Total For IVZ003										0.00	0	
IVZ005 On 30/07/2020 Spot Bond			4.25000	4.25000	4.25000	4.25000				0.00	0	
Total IVZ005 SPOT										0.00	0	
Total For IVZ005										0.00	0	
IVZ006 On 13/08/2020 Spot Bond			4.25000	4.25000	4.25000	99.82565				0.00	0	
Total IVZ006 SPOT										0.00	0	
Total For IVZ006										0.00	0	
IVZ007 On 20/08/2020 Spot Bond			4.25000	4.25000	4.25000	99.74449				0.00	0	
Total IVZ007 SPOT										0.00	0	
Total For IVZ007										0.00	0	
IVZ008 On 27/08/2020 Spot Bond			4.30000	4.30000	4.30000	99.65952				0.00	0	
Total IVZ008 SPOT										0.00	0	
Total For IVZ008										0.00	0	
IVZ009 On 03/09/2020 Spot Bond			4.30000	4.30000	4.30000	99.57768			4,300,000,000,000.00	1,000,000,000	500,000,000	
Total IVZ009 SPOT									4,300,000,000,000.00	1,000,000,000	500,000,000	
Total For IVZ009									4,300,000,000,000.00	1,000,000,000	500,000,000	
IVZ010 On 17/09/2020 Spot Bond			4.30000	4.30000	4.30000	99.41441				0.00	0	
Total IVZ010 SPOT										0.00	0	
Total For IVZ010										0.00	0	
IVZ011 On 15/10/2020 Spot Bond			4.35000	4.35000	4.35000	99.07897				0.00	0	
Total IVZ011 SPOT										0.00	0	
Total For IVZ011										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ012 On 22/10/2020 Spot Bond			4.35000	4.35000	4.35000	98.99715				0.00	0	
Total IVZ012 SPOT										0.00	0	
Total For IVZ012										0.00	0	
IVZ013 On 29/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		700,000,000,000,000.00		47,000,000,000	47,000,000,000	47,000,000,000
Total IVZ013 SPOT								10,000,000,000,000.00		47,000,000,000	47,000,000,000	47,000,000,000
Total For IVZ013								10,000,000,000,000.00		47,000,000,000	47,000,000,000	47,000,000,000
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JAS03U SPOT										0.00	0	
Total For JAS03U										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.85775				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.62937				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			8.85000	104.33640	8.85000	104.31172		2,035,500,000,000.00		230,000,000	115,000,000	115,000,000
Total KAP007 SPOT								2,035,500,000,000.00		230,000,000	115,000,000	115,000,000
Total For KAP007								2,035,500,000,000.00		230,000,000	115,000,000	115,000,000
KAP010 On 15/09/2020 Spot Bond					0.00000	100.83977				0.00	0	
Total KAP010 SPOT										0.00	0	
Total For KAP010										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.06205				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	98.22971				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.23011				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.69415				0.00	0	
Total KAP015 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For KAP015									0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	99.52758			0.00	0	
Total KAP016 SPOT									0.00	0	
Total For KAP016									0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.79547			0.00	0	
Total KAP11 SPOT									0.00	0	
Total For KAP11									0.00	0	
KSB009 On 05/08/2020 Spot Bond					0.00000	99.97333			0.00	0	
Total KSB009 SPOT									0.00	0	
Total For KSB009									0.00	0	
KW01 On 31/10/2027 Spot Bond			8.88000	127.77452	8.88000	127.74436			0.00	0	
Total KW01 SPOT									0.00	0	
Total For KW01									0.00	0	
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total LB41U SPOT									0.00	0	
Total For LB41U									0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	93.90656			0.00	0	525,504,00
Total LBK15 SPOT									0.00	0	525,504,00
Total For LBK15									0.00	0	525,504,00
LBK18 On 22/03/2022 Spot Bond					0.00000	91.89173			0.00	0	
Total LBK18 SPOT									0.00	0	
Total For LBK18									0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.83000	107.31827	6.83000	107.29858			0.00	0	
Total LBK20 SPOT									0.00	0	
Total For LBK20									0.00	0	
LBK22 On 04/09/2020 Spot Bond					0.00000	100.63983			0.00	0	
Total LBK22 SPOT									0.00	0	
Total For LBK22									0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	93.34404			0.00	0	
Total LBK23 SPOT									0.00	0	
Total For LBK23									0.00	0	
LBK24 On 10/10/2024 Spot Bond			10.37000	102.96502	10.37000	102.93658			0.00	0	908,716,70
Total LBK24 SPOT									0.00	0	908,716,70
Total For LBK24									0.00	0	908,716,70
LBK26 On 23/03/2021 Spot Bond					0.00000	95.55227			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	98.72862				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.23000	94.07918	12.23000	94.04884				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.85000	101.18667	9.85000	101.16009				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	92.70775				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.22495				0.00	0	22,309,20
Total LBK31 SPOT										0.00	0	22,309,20
Total For LBK31										0.00	0	22,309,20
LBK32 On 08/11/2023 Spot Bond					0.00000	99.88293				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.43579				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	93.95778				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.59039				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	82.16620				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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			5.50000	99.84954	5.50000	104.40944			0.00	0	
Total LGL04 SPOT									0.00	0	
Total For LGL04									0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.46863			0.00	0	
Total LGL05 SPOT									0.00	0	
Total For LGL05									0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.40000	110.95770	6.40000	110.93860			0.00	0	2,500,000,00
Total LGL06 SPOT									0.00	0	2,500,000,00
Total For LGL06									0.00	0	2,500,000,00
LGL07 On 04/10/2022 Spot Bond					0.00000	102.20142			0.00	0	
Total LGL07 SPOT									0.00	0	
Total For LGL07									0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.63627			0.00	0	
Total LGL08 SPOT									0.00	0	
Total For LGL08									0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.14504			0.00	0	
Total LGL09 SPOT									0.00	0	
Total For LGL09									0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.09523			0.00	0	
Total LGL10 SPOT									0.00	0	
Total For LGL10									0.00	0	
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total LHC16U SPOT									0.00	0	
Total For LHC16U									0.00	0	
LHC17L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total LHC17U SPOT									0.00	0	
Total For LHC17U									0.00	0	
LHC18L On 17/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total LHC18U SPOT									0.00	0	
Total For LHC18U									0.00	0	
LHC19L On 08/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total LHC19U SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LHC19U										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	99.74390				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	99.78361				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.74605				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	101.18851				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.07904				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.55216				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.59041				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.23299				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.27395				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.30467				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ18 On 17/08/2020 Spot Bond					0.00000	99.84332				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	50,000,00
Total MBC30U SPOT										0.00	0	50,000,00
Total For MBC30U										0.00	0	50,000,00
MBF05 On 28/08/2020 Spot Bond					0.00000	101.02013				0.00	0	50,000,00
Total MBF057 SPOT										0.00	0	50,000,00
Total For MBF057										0.00	0	50,000,00
MBF05 On 21/05/2021 Spot Bond					0.00000	101.11479				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	101.08194				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.86101				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2020 Spot Bond					0.00000	100.49221				0.00	0	
Total MBF064 SPOT										0.00	0	
Total For MBF064										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.05749				0.00	0	20,000,000,00
Total MBF065 SPOT										0.00	0	20,000,000,00
Total For MBF065										0.00	0	20,000,000,00
MBP03 On 02/11/2022 Spot Bond					0.00000	100.00001				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	101.17465				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.05505				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.32510				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04: On 26/04/2021 Spot Bond					0.00000	100.10736				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.10824				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.51497				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.52448				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.61471				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.00965				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.51498				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.52451				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	101.01113				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05: On 12/03/2023 Spot Bond					0.00000	100.74914				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MIIL03: On 28/08/2023 Spot Bond					0.00000	122.34055				0.00	0	
Total MIIL03 SPOT										0.00	0	
Total For MIIL03										0.00	0	
MMIG0: On 17/03/2021 Spot Bond			6.42000	105.99445	6.42000	105.97625				0.00	0	
Total MMIG02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			10.35000	10.35000	10.35000	103.37860				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.45000	108.00150	6.45000	107.98267				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.10819				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	97.60625				0.00	0	110,000,00
Total MMIG07 SPOT										0.00	0	110,000,00
Total For MMIG07										0.00	0	110,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	98.42671				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.44000	105.48890	8.44000	105.46508				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MQB00 On 28/08/2023 Spot Bond					0.00000	122.48562				0.00	0	
Total MQB003 SPOT										0.00	0	
Total For MQB003										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	99.37568				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN08 On 11/10/2020 Spot Bond					0.00000	100.48380				0.00	0	
Total MTN08 SPOT										0.00	0	
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	99.65883				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	98.93616				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.71857				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.54626				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.05297				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	99.89239				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	99.88802				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.06880				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.88074				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.38494				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.89419				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.68359				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	100.65785				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.10631				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN23 On 29/01/2026 Spot Bond			8.27000	100.25944	8.27000	100.11017				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.11299				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.78731				0.00	0	
Total MTNC21 SPOT										0.00	0	
Total For MTNC21										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	99.88154				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA1U SPOT										0.00	0	
Total For MWA1U										0.00	0	
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA2U SPOT										0.00	0	
Total For MWA2U										0.00	0	
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA3U SPOT										0.00	0	
Total For MWA3U										0.00	0	
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA4U SPOT										0.00	0	
Total For MWA4U										0.00	0	
MWAR(On 22/02/2021 Spot Bond					0.00000	101.24496				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	101.22507				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.22507				0.00	0	
Total MWAR04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MWAR04									0.00	0	
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	
Total N4A211 SPOT									0.00	0	
Total For N4A211									0.00	0	
N6C26 On 21/09/2020 Spot Bond					0.00000	100.68216			0.00	0	
Total N6C26 SPOT									0.00	0	
Total For N6C26									0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.72114			0.00	0	
Total N6D26 SPOT									0.00	0	
Total For N6D26									0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.72640			0.00	0	
Total N6E26 SPOT									0.00	0	
Total For N6E26									0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.92013			0.00	0	
Total N6F26 SPOT									0.00	0	
Total For N6F26									0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.72154			0.00	0	
Total N6G26 SPOT									0.00	0	
Total For N6G26									0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.63857			0.00	0	
Total N7B25 SPOT									0.00	0	
Total For N7B25									0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.80631			0.00	0	
Total N7C25 SPOT									0.00	0	
Total For N7C25									0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.94872			0.00	0	
Total N7D25 SPOT									0.00	0	
Total For N7D25									0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.07954			0.00	0	
Total N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.97000	106.54947	5.97000	106.53243			0.00	0	3,280,000,00
Total NAM01 SPOT									0.00	0	3,280,000,00
Total For NAM01									0.00	0	3,280,000,00
NAM03 On 01/08/2023 Spot Bond			6.45000	109.76231	6.45000	109.74338			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.32000	105.45451	9.32000	105.42842				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	99.56985				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.21934				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.05184				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.21204				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.10943				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			5.56500	102.64463	5.56500	102.62925				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.75000	105.70259	5.75000	105.68631				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	103.49727	9.38000	103.47149				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.33000	114.49554	6.33000	114.47615				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.87000	104.81337	4.87000	104.79960				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK15/ On 11/02/2022 Spot Bond			5.31500	109.23201	5.31500	109.21627				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			6.78000	114.72148	6.78000	114.70047				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			7.90000	112.08845	7.90000	112.06473				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			5.84500	108.15035	5.84500	108.13333				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.90000	113.09918	7.90000	113.07523				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20/ On 25/06/2021 Spot Bond					0.00000	100.87285				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			8.85000	109.50298	8.85000	109.47720				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.83000	111.06001	5.83000	111.04266				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			8.61000	110.87991	8.61000	110.85451				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.59000	114.77363	8.59000	114.74740				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24/ On 11/02/2022 Spot Bond					0.00000	101.42274				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			6.10000	6.10000	6.10000	115.48963				0.00	0	
Total NBK25A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	104.09608				0.00	0	150,000,00
Total NBK25B SPOT										0.00	0	150,000,00
Total For NBK25B										0.00	0	150,000,00
NBK26I On 10/05/2023 Spot Bond			100.00000	22.38620	100.00000	22.33693				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.46116				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			8.15000	116.16504	8.15000	116.13983				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			6.13000	110.52301	6.13000	110.50487				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	101.48101				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29I On 31/07/2026 Spot Bond			8.94000	107.22660	8.94000	107.20112				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			6.18000	115.10937	6.18000	115.09013				0.00	0	900,000,00
Total NBK30A SPOT										0.00	0	900,000,00
Total For NBK30A										0.00	0	900,000,00
NBK30I On 18/02/2021 Spot Bond					0.00000	101.99935				0.00	640,000,000	320,000,00
Total NBK30B SPOT										0.00	640,000,000	320,000,00
Total For NBK30B										0.00	640,000,000	320,000,00
NBK31I On 09/11/2023 Spot Bond			6.10000	111.86966	6.10000	111.85140				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.74850				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	101.85455				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	103.45091				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.25693				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.48384				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.11500	10.11500	10.11500	66.49382				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.54319				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.86490				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.83224				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	101.59915				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	102.21479				0.00	12,000,000,000	3,000,000,000
Total NBK45B SPOT										0.00	12,000,000,000	3,000,000,000
Total For NBK45B										0.00	12,000,000,000	3,000,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	102.46559				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	101.72654				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK48I On 09/11/2021 Spot Bond					0.00000	101.40516				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.97565				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.24996				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.16066				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.05060				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.90362				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.23392				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	99.84896				0.00	0	150,000,00
Total NBKB55 SPOT										0.00	0	150,000,00
Total For NBKB55										0.00	0	150,000,00
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.16604				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.34043				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.62463				0.00	0	
Total NBKB59 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.29236				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.95472				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.71512				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			9.28500	108.09986	9.28500	108.07320				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.70942				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.32000	107.41514	9.32000	107.38856				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.71512				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.72414				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.73556				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.70760				0.00	0	
Total NCLN94 SPOT										0.00	0	
Total For NCLN94										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total NED11U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NED11U										0.00	0	
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED12U SPOT										0.00	0	
Total For NED12U										0.00	0	
NED13 On 02/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED13U SPOT										0.00	0	
Total For NED13U										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	105.00143				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	105.13946				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.28014				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.80027				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.64749				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.98060				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.49922				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	100.95442				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	99.27852				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.18757				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.17115				0.00	9,080,000,000	2,270,000,000
Total NGL07 SPOT										0.00	9,080,000,000	2,270,000,000
Total For NGL07										0.00	9,080,000,000	2,270,000,000
NGL08 On 02/07/2025 Spot Bond					0.00000	100.73966				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	106.43738				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	97.98342				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	98.68097				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	97.83479				0.00	2,320,000,000	1,160,000,000
Total NGT104 SPOT										0.00	2,320,000,000	1,160,000,000
Total For NGT104										0.00	2,320,000,000	1,160,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	97.87771				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	107.66700	10.00000	107.63800				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	103.02688	13.50000	102.99031				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	99.87385				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.40562				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM00 On 26/04/2022 Spot Bond					0.00000	100.15708				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.52322				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.06399				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 09/09/2020 Spot Bond					0.00000	100.97473				0.00	0	
Total NHM013 SPOT										0.00	0	
Total For NHM013										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.44793				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.00392				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	99.83283				0.00	0	43,377,00
Total NHM016 SPOT										0.00	0	43,377,00
Total For NHM016										0.00	0	43,377,00
NHM01 On 26/02/2021 Spot Bond					0.00000	101.59681				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.60143				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.64867				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.86000	5.86000	5.86000	185.43170				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			5.09000	5.09000	5.09000	173.44301				0.00	0	
Total NI210 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.55000	4.55000	4.55000	132.92227				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.28000	5.28000	5.28000	91.45093				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	5.78000	5.78000	91.05275				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.65500	4.65500	4.65500	132.33620				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			5.04500	5.04500	5.04500	130.18509				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			5.23000	5.23000	5.23000	171.83015				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			5.94000	163.90611	5.94000	163.91210				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.74500	91.46889	5.74500	91.47277				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN010 On 01/10/2020 Spot Bond					0.00000	100.47408				0.00	0	2,000,000,00
Total NN010 SPOT										0.00	0	2,000,000,00
Total For NN010										0.00	0	2,000,000,00
NN011 On 23/06/2021 Spot Bond					0.00000	100.59617				0.00	0	2,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN011 SPOT										0.00	0	2,500,000.00
Total For NN011										0.00	0	2,500,000.00
NN013 On 09/09/2020 Spot Bond					0.00000	100.13553				0.00	0	
Total NN013 SPOT										0.00	0	
Total For NN013										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.29823				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN015 On 20/09/2020 Spot Bond					0.00000	100.60895				0.00	0	
Total NN015 SPOT										0.00	0	
Total For NN015										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.70946				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.03692				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	125.95062				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.85061				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.03031				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN028U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN028U SPOT										0.00	0	
Total For NN028U										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.17168				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN034 On 06/02/2026 Spot Bond					0.00000	100.69221				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.34027				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	102.98776				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.46569				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.24495				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.14939				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	84.30668				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.82522				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	84.18406				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	112.87123				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.86100				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	106.40449				0.00	0	
Total NN051 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN051										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.90350				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN09U SPOT										0.00	0	
Total For NN09U										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	112.00000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	98.56364				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	96.43000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	96.37000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	98.00000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	96.96000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	87.21831				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	87.21831				0.00	0	4,000,000.00
Total NNF03 SPOT										0.00	0	4,000,000.00
Total For NNF03										0.00	0	4,000,000.00
NNF04 On 05/08/2024 Spot Bond					0.00000	119.08585				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.48577				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF07 On 20/09/2020 Spot Bond					0.00000	120.86799				0.00	0	
Total NNF07 SPOT										0.00	0	
Total For NNF07										0.00	0	
NNF08 On 22/09/2020 Spot Bond					0.00000	120.72204				0.00	0	
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.88671				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	113.74424				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.21314				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.21520				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.14531				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.94641				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	112.07596				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.29494				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.24504				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.03592				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.24657				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.06575				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.50000	114.97586	6.50000	114.95588				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			4.10000	187.73785	4.10000	187.75391				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.49000	117.78237	9.49000	117.75254				0.00	0	28,389,40
Total NRA028 SPOT										0.00	0	28,389,40
Total For NRA028										0.00	0	28,389,40
NRA02 On 30/11/2028 Spot Bond			100.00000	14.25044	100.00000	14.21890				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	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.32739				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	101.58012				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	102.01596				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.81839				0.00	0	
Total NTC24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.02883				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.93203				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.78881				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.79865				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.67364				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.89133				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.75052				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.70000	110.93091	5.70000	110.91396				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			9.64000	108.89942	9.64000	108.87156				0.00	0	1,630,000.00
Total OML07 SPOT										0.00	0	1,630,000.00
Total For OML07										0.00	0	1,630,000.00
OML08 On 14/09/2020 Spot Bond					0.00000	101.01538				0.00	0	
Total OML08 SPOT										0.00	0	
Total For OML08										0.00	0	
OML09 On 14/09/2022 Spot Bond			6.45000	112.87507	6.45000	112.85561				0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML09 SPOT										0.00	0	1,000,000.00
Total For OML09										0.00	0	1,000,000.00
OML10 On 14/09/2025 Spot Bond			9.34000	112.41213	9.34000	112.38425				0.00	0	910,000.00
Total OML10 SPOT										0.00	0	910,000.00
Total For OML10										0.00	0	910,000.00
OML11 On 11/06/2024 Spot Bond					0.00000	97.84757				0.00	0	260,000.00
Total OML11 SPOT										0.00	0	260,000.00
Total For OML11										0.00	0	260,000.00
PBAJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAJ1U SPOT										0.00	0	
Total For PBAJ1U										0.00	0	
PBAV1 On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAV1U SPOT										0.00	0	
Total For PBAV1U										0.00	0	
PBBJ1 On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBBJ1U SPOT										0.00	0	
Total For PBBJ1U										0.00	0	
PBDJ1 On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBDJ1U SPOT										0.00	0	
Total For PBDJ1U										0.00	0	
PBGJ1 On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBGJ1U SPOT										0.00	0	
Total For PBGJ1U										0.00	0	
PBJC1 On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJC1U SPOT										0.00	0	
Total For PBJC1U										0.00	0	
PBJJ1 On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJJ1U SPOT										0.00	0	
Total For PBJJ1U										0.00	0	
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKJ1U SPOT										0.00	0	
Total For PBKJ1U										0.00	0	
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKS1U SPOT										0.00	0	
Total For PBKS1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PBKX1U 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	
PBLS1U 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	
PBLT1U 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	
PBUC1U 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	
PBUJ1U 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	
PBVJ1U On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBVJ1U SPOT										0.00	0	
Total For PBVJ1U										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.84913				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.87117				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	107.66700	10.00000	107.63800				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PMM46U SPOT										0.00	0	
Total For PMM46U										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.10628				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.42527				0.00	0	
Total PMM53 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For PMM53									0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	99.94543			0.00	0	
Total PMM54 SPOT									0.00	0	
Total For PMM54									0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	101.06970			0.00	0	
Total PMM55 SPOT									0.00	0	
Total For PMM55									0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.23297			0.00	0	
Total PRE2A2 SPOT									0.00	0	
Total For PRE2A2									0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.30464			0.00	0	
Total PRE2A3 SPOT									0.00	0	
Total For PRE2A3									0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.44795			0.00	0	
Total PRE2B1 SPOT									0.00	0	
Total For PRE2B1									0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.46842			0.00	0	
Total PRE2C1 SPOT									0.00	0	
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.48889			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.59000	115.74767	7.54000	115.99622			697,762,487,182,000.00	2,726,977,929,800	3,506,445,411,800
Total R186 SPOT									17,762,487,182,000.00	726,977,929,800	506,445,411,800
Total For R186									17,762,487,182,000.00	726,977,929,800	506,445,411,800
R197 On 07/12/2023 Spot Bond			2.90000	304.52558	2.90000	304.56145			18,713,035,320,000.00	6,452,770,800	29,326,545,100
Total R197 SPOT									18,713,035,320,000.00	6,452,770,800	29,326,545,100
Total For R197									18,713,035,320,000.00	6,452,770,800	29,326,545,100
R202 On 07/12/2033 Spot Bond			4.86000	205.21353	4.86000	205.22692			386,198,099,856,000.00	79,464,629,600	143,551,157,600
Total R202 SPOT									16,198,099,856,000.00	79,464,629,600	143,551,157,600
Total For R202									16,198,099,856,000.00	79,464,629,600	143,551,157,600
R2023 On 28/02/2023 Spot Bond			4.83000	110.28976	4.85000	110.22556			007,416,540,848,000.00	829,692,865,600	1,043,475,717,000
Total R2023 SPOT									17,416,540,848,000.00	829,692,865,600	1,043,475,717,000
Total For R2023									17,416,540,848,000.00	829,692,865,600	1,043,475,717,000
R2030 On 31/01/2030 Spot Bond			9.23000	92.41930	9.23000	92.39664			338,075,001,322,000.00	2,203,475,081,400	1,954,065,577,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total R2030 SPOT									18,075,001,322,000.00	203,475,081,400	354,065,577,10
Total For R2030									18,075,001,322,000.00	203,475,081,400	354,065,577,10
R2032 On 31/03/2032 Spot Bond			10.15000	90.00243	10.15000	89.97808			226,828,750,000,000.00	810,525,000,000	1,016,204,891,20
Total R2032 SPOT									16,828,750,000,000.00	810,525,000,000	1,016,204,891,20
Total For R2032									16,828,750,000,000.00	810,525,000,000	1,016,204,891,20
R2035 On 28/02/2035 Spot Bond			10.85500	89.44332	10.85500	89.41778			231,935,473,493,000.00	389,860,476,600	866,473,034,00
Total R2035 SPOT									11,935,473,493,000.00	389,860,476,600	366,473,034,00
Total For R2035									11,935,473,493,000.00	389,860,476,600	366,473,034,00
R2037 On 31/01/2037 Spot Bond			11.11500	80.51626	11.11500	80.49259			445,683,100,000,000.00	489,940,000,000	729,410,444,20
Total R2037 SPOT									15,683,100,000,000.00	489,940,000,000	729,410,444,20
Total For R2037									15,683,100,000,000.00	489,940,000,000	729,410,444,20
R2040 On 31/01/2040 Spot Bond			11.34500	81.83157	11.34500	81.80703			305,627,980,000,000.00	115,084,000,000	624,074,020,00
Total R2040 SPOT									15,627,980,000,000.00	115,084,000,000	624,074,020,00
Total For R2040									15,627,980,000,000.00	115,084,000,000	624,074,020,00
R2044 On 31/01/2044 Spot Bond			11.49500	77.94187	11.49500	77.91820			171,370,600,000,000.00	449,880,000,000	1,319,095,925,80
Total R2044 SPOT									11,370,600,000,000.00	449,880,000,000	319,095,925,80
Total For R2044									11,370,600,000,000.00	449,880,000,000	319,095,925,80
R2048 On 28/02/2048 Spot Bond			11.44000	81.30159	11.44000	81.27715			920,712,800,000,000.00	692,370,000,000	1,916,286,905,00
Total R2048 SPOT									10,712,800,000,000.00	692,370,000,000	1,916,286,905,00
Total For R2048									10,712,800,000,000.00	692,370,000,000	1,916,286,905,00
R208 On 31/03/2021 Spot Bond			3.50000	104.40635	3.51500	104.38656			644,490,000,000,000.00	184,140,000,000	617,560,000,00
Total R208 SPOT									14,490,000,000,000.00	184,140,000,000	617,560,000,00
Total For R208									14,490,000,000,000.00	184,140,000,000	617,560,000,00
R209 On 31/03/2036 Spot Bond			10.77000	68.28798	10.71000	68.60288			166,425,672,938,000.00	108,303,219,400	754,520,635,40
Total R209 SPOT									16,425,672,938,000.00	108,303,219,400	754,520,635,40
Total For R209									16,425,672,938,000.00	108,303,219,400	754,520,635,40
R210 On 31/03/2028 Spot Bond			4.40000	181.63692	4.38000	181.89550			240,223,967,280,000.00	54,596,356,200	29,099,574,90
Total R210 SPOT									10,223,967,280,000.00	54,596,356,200	29,099,574,90
Total For R210									10,223,967,280,000.00	54,596,356,200	29,099,574,90
R212 On 31/01/2022 Spot Bond			2.25000	165.30848	2.25000	165.33090			50,584,473,450,000.00	22,481,988,200	20,131,960,10
Total R212 SPOT									10,584,473,450,000.00	22,481,988,200	20,131,960,10
Total For R212									10,584,473,450,000.00	22,481,988,200	20,131,960,10
R213 On 28/02/2031 Spot Bond			9.75000	85.08222	9.69000	85.40408			355,927,042,300,000.00	241,633,542,800	446,267,672,00
Total R213 SPOT									15,927,042,300,000.00	241,633,542,800	446,267,672,00
Total For R213									15,927,042,300,000.00	241,633,542,800	446,267,672,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214 On 28/02/2041 Spot Bond			11.00000	66.37502	11.00000	66.35581			409,695,500,000,000.00	491,790,500,000	785,292,570,90
Total R214 SPOT									19,695,500,000,000.00	491,790,500,000	785,292,570,90
Total For R214									19,695,500,000,000.00	491,790,500,000	785,292,570,90
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC001U SPOT									0.00	0	
Total For RC001U									0.00	0	
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC002U SPOT									0.00	0	
Total For RC002U									0.00	0	
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC003U SPOT									0.00	0	
Total For RC003U									0.00	0	
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC004U SPOT									0.00	0	
Total For RC004U									0.00	0	
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC005U SPOT									0.00	0	
Total For RC005U									0.00	0	
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC006U SPOT									0.00	0	
Total For RC006U									0.00	0	
RC007 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC007U SPOT									0.00	0	
Total For RC007U									0.00	0	
RC008 On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC008U SPOT									0.00	0	
Total For RC008U									0.00	0	
RC009 On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC009U SPOT									0.00	0	
Total For RC009U									0.00	0	
RC010 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC010U SPOT									0.00	0	
Total For RC010U									0.00	0	
RC011 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC011U SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RC011U										0.00	0	
RC0171 On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,500,000,00
Total RC017U SPOT										0.00	0	1,500,000,00
Total For RC017U										0.00	0	1,500,000,00
RC0181 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	
RC0191 On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,000,000,00
Total RC019U SPOT										0.00	0	2,000,000,00
Total For RC019U										0.00	0	2,000,000,00
RC0201 On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	500,000,00
Total RC020U SPOT										0.00	0	500,000,00
Total For RC020U										0.00	0	500,000,00
RC0211 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	
RC0221 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	
RDF021 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	
RDF061 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	
RDF071 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	
RDF081 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	
RDF091 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	
RDF101 On 21/08/2025 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 RDF10U SPOT										0.00	0	
Total For RDF10U										0.00	0	
RDF11I 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	
RDF12I 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	
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF13U SPOT										0.00	0	
Total For RDF13U										0.00	0	
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF14U SPOT										0.00	0	
Total For RDF14U										0.00	0	
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF15U SPOT										0.00	0	
Total For RDF15U										0.00	0	
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF16U SPOT										0.00	0	
Total For RDF16U										0.00	0	
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF17U SPOT										0.00	0	
Total For RDF17U										0.00	0	
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF18U SPOT										0.00	0	
Total For RDF18U										0.00	0	
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF19U SPOT										0.00	0	
Total For RDF19U										0.00	0	
RDF26I On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF26U SPOT										0.00	0	
Total For RDF26U										0.00	0	
RDF27I On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF27U SPOT										0.00	0	
Total For RDF27U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.36098				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.01889				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.42490				0.00	0	50,000,00
Total RDFB11 SPOT										0.00	0	50,000,00
Total For RDFB11										0.00	0	50,000,00
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.44107				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.74706				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.38399				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.23190				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	98.70712				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.46952				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.82382				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.49651				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.66412				0.00	0	
Total RDFB20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.69263				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.57429				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	101.19300				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.39736				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.25971				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	101.19568				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.88962				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
REB18 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total REB18U SPOT										0.00	0	
Total For REB18U										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.54450				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.11851				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.47427				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	106.28412				0.00	0	43,048,7?

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED601 SPOT										0.00	0	43,048,75
Total For RED601										0.00	0	43,048,75
RED60 On 09/03/2022 Spot Bond					0.00000	107.86719				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.50898				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.57032				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RED90 On 28/07/2022 Spot Bond					0.00000	95.90132				0.00	0	
Total RED901 SPOT										0.00	0	
Total For RED901										0.00	0	
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES04U SPOT										0.00	0	
Total For RES04U										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.37546				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES38 On 01/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total RES38 SPOT										0.00	0	
Total For RES38										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.35749				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.17411				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES46U SPOT										0.00	0	
Total For RES46U										0.00	0	
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES47U SPOT										0.00	0	
Total For RES47U										0.00	0	
RES48I On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES48U SPOT										0.00	0	
Total For RES48U										0.00	0	
RES49 On 03/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										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			5.64000	105.82873	5.64000	105.81266			12,408,000,000,000.00		2,200,000,000	1,100,000,000
Total RW21 SPOT									12,408,000,000,000.00		2,200,000,000	1,100,000,000
Total For RW21									12,408,000,000,000.00		2,200,000,000	1,100,000,000
RW23 On 10/12/2023 Spot Bond			6.50000	110.34445	6.50000	110.32517				0.00	0	179,077,900
Total RW23 SPOT										0.00	0	179,077,900
Total For RW23										0.00	0	179,077,900
RW28 On 10/12/2028 Spot Bond			11.56000	94.58482	11.56000	94.55578				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.66700	10.00000	107.63800				0.00	0	
Total SBK12/R157 SPOT										0.00	0	
Total For SBK12/R157										0.00	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	100.21421				0.00	0	72,729,400
Total SBK18 SPOT										0.00	0	72,729,400
Total For SBK18										0.00	0	72,729,400
SBK23 On 28/05/2022 Spot Bond			6.12000	111.32924	6.12000	111.31101				0.00	0	2,030,000,000
Total SBK23 SPOT										0.00	0	2,030,000,000
Total For SBK23										0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	100.77204				0.00	0	
Total SBK24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBK24										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.22315				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.92000	107.78097	5.92000	107.76379				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.03331				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.53844				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.64000	105.90902	4.64000	105.89575				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.73500	117.84838	6.73500	117.82718				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.18643				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.52000	119.27078	5.52000	119.25294				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.84000	107.99441	6.84000	107.97467				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.30500	114.58833	7.30500	114.56587				0.00	0	57,802,270,00
Total SBS31 SPOT										0.00	0	57,802,270,00
Total For SBS31										0.00	0	57,802,270,00
SBS34 On 19/09/2024 Spot Bond			5.82500	119.25116	5.82500	119.23255				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.09000	111.76395	6.09000	111.74574				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.32500	109.11600	8.32500	109.09181				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.64000	106.73371	4.64000	106.72041				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	100.20304				0.00	0	20,000,00
Total SBS40 SPOT										0.00	0	20,000,00
Total For SBS40										0.00	0	20,000,00
SBS41 On 12/11/2022 Spot Bond			5.00500	112.82158	5.00500	112.80641				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.47500	120.76142	6.47500	120.74051				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.37000	121.60104	7.37000	121.57713				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.99374				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.10000	118.01889	5.10000	118.00256				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	103.06987				0.00	40,000,000,000	10,000,000,00
Total SBS47 SPOT										0.00	40,000,000,000	10,000,000,00
Total For SBS47										0.00	40,000,000,000	10,000,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	100.84481				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBS50 On 31/01/2022 Spot Bond			4.75500	106.78213	4.75500	106.76849			11,602,200,000,000.00	2,440,000,000	1,220,000,000
Total SBS50 SPOT									11,602,200,000,000.00	2,440,000,000	1,220,000,000
Total For SBS50									11,602,200,000,000.00	2,440,000,000	1,220,000,000
SBS51 On 31/01/2024 Spot Bond			5.54500	5.54500	5.54500	113.34129			0.00	0	
Total SBS51 SPOT									0.00	0	
Total For SBS51									0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.64804			0.00	0	
Total SBS52 SPOT									0.00	0	
Total For SBS52									0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.53264			0.00	0	
Total SBS53 SPOT									0.00	0	
Total For SBS53									0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.88850			0.00	4,000,000,000	2,000,000,000
Total SBS55 SPOT									0.00	4,000,000,000	2,000,000,000
Total For SBS55									0.00	4,000,000,000	2,000,000,000
SBS56 On 12/06/2022 Spot Bond			4.80500	108.55891	4.80500	108.54483			0.00	0	
Total SBS56 SPOT									0.00	0	
Total For SBS56									0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.33008			0.00	0	
Total SBS57 SPOT									0.00	0	
Total For SBS57									0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.27080			0.00	0	
Total SBS58 SPOT									0.00	0	
Total For SBS58									0.00	0	
SBS59 On 09/10/2020 Spot Bond					0.00000	100.46211			0.00	0	
Total SBS59 SPOT									0.00	0	
Total For SBS59									0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.05741			0.00	0	
Total SBS60 SPOT									0.00	0	
Total For SBS60									0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	99.40671			0.00	0	
Total SBS62 SPOT									0.00	0	
Total For SBS62									0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	99.91098			0.00	0	
Total SBS63 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.55059				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.79770				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.76450				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.87422				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.10891				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.00195				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.02000	294.36316	4.02000	294.38897				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.86000	5.86000	5.86000	185.43170				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.47220				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.46574				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	97.08943				0.00	2,300,000,000	1,150,000,000
Total SBT103 SPOT										0.00	2,300,000,000	1,150,000,000
Total For SBT103										0.00	2,300,000,000	1,150,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	101.19022				0.00	0	130,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT201 SPOT										0.00	0	130,000,00
Total For SBT201										0.00	0	130,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	97.29764				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.95000	111.82891	6.95000	111.80803				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.34029				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	93.86719				0.00	0	2,500,000,00
Total SBT206 SPOT										0.00	0	2,500,000,00
Total For SBT206										0.00	0	2,500,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	100.87615				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	100.64245				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.64855				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.67334				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	107.66700	10.00000	107.63800				0.00	0	
Total SHS11U/JIBAR SPOT										0.00	0	
Total For SHS11U/JIBAR										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	102.20263				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.45269			0.00	0	
Total SLRA2 SPOT									0.00	0	
Total For SLRA2									0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.34202			0.00	0	
Total SLRA3 SPOT									0.00	0	
Total For SLRA3									0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.40241			0.00	0	
Total SLRA4 SPOT									0.00	0	
Total For SLRA4									0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.63584			0.00	0	75,000,00
Total SLRA5 SPOT									0.00	0	75,000,00
Total For SLRA5									0.00	0	75,000,00
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.50735			0.00	0	
Total SLRB2 SPOT									0.00	0	
Total For SLRB2									0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.51167			0.00	0	
Total SLRB3 SPOT									0.00	0	
Total For SLRB3									0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.52267			0.00	0	
Total SLRB4 SPOT									0.00	0	
Total For SLRB4									0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.41339			0.00	0	
Total SLRB5 SPOT									0.00	0	
Total For SLRB5									0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.70845			0.00	0	
Total SLRC2 SPOT									0.00	0	
Total For SLRC2									0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.60566			0.00	0	
Total SLRC3 SPOT									0.00	0	
Total For SLRC3									0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.65383			0.00	0	
Total SLRC4 SPOT									0.00	0	
Total For SLRC4									0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.39446			0.00	0	
Total SLRC5 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.04073				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.70000	115.93012	6.70000	115.90925				0.00	0	4,050,000,00
Total SNT03 SPOT										0.00	0	4,050,000,00
Total For SNT03										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	100.84735				0.00	0	310,688,40
Total SNT04 SPOT										0.00	0	310,688,40
Total For SNT04										0.00	0	310,688,40
SOLB0 On 12/08/2022 Spot Bond					0.00000	92.08489				0.00	0	6,000,000,00
Total SOLB01 SPOT										0.00	0	6,000,000,00
Total For SOLB01										0.00	0	6,000,000,00
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.50308				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.21695				0.00	0	
Total SPDA11 SPOT										0.00	0	
Total For SPDA11										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	102.04870				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.18549				0.00	0	105,000,00
Total SPDA13 SPOT										0.00	0	105,000,00
Total For SPDA13										0.00	0	105,000,00
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.26038				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.60529				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.79797				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.84024				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	100.74056				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2022 Spot Bond					0.00000	99.45942				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.42646				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	100.19555				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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SS057L On 22/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS057U SPOT										0.00	0	
Total For SS057U										0.00	0	
SS058L On 19/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS058U SPOT										0.00	0	
Total For SS058U										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.70604				0.00	20,000,000,000	10,200,000,000
Total SSA07 SPOT										0.00	20,000,000,000	10,200,000,000
Total For SSA07										0.00	20,000,000,000	10,200,000,000
SSN00 On 31/03/2021 Spot Bond			5.51500	103.09870	5.51500	103.08337				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.51500	103.09870	5.51500	103.08337				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			5.21000	5.21000	5.21000	129.28706				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.04000	108.20389	9.04000	108.17776				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			11.56000	75.55232	11.56000	75.52937				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.15974				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 17/11/2020 Spot Bond					0.00000	101.39557				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	101.15311				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	100.16259				0.00	0	
Total SSN038 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN038										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.36317				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.25000	113.12045	6.25000	113.10144				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.58000	93.48058	5.58000	93.48497				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.32685				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.04971				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.01442				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
SSN05 On 08/12/2023 Spot Bond			3.93000	3.93000	3.93000	295.19098				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/09/2020 Spot Bond					0.00000	100.55341				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN05 On 26/10/2020 Spot Bond					0.00000	100.14301				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.12021				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	99.99995				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN057 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN060 On 05/10/2022 Spot Bond					0.00000	100.41080				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			5.60000	5.60000	5.60000	167.65011				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			4.59500	4.59500	4.59500	132.67074				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.78000	5.78000	5.78000	91.05275				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			5.28000	5.28000	5.28000	91.45093				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			5.56000	5.56000	5.56000	168.09632				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	101.12097				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	101.10087				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN070 On 28/02/2022 Spot Bond					0.00000	101.05145				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.82331				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07 On 15/06/2023 Spot Bond					0.00000	100.80464				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07 On 19/06/2023 Spot Bond					0.00000	100.75572				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07 On 13/07/2023 Spot Bond					0.00000	100.37061				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07 On 31/07/2021 Spot Bond					0.00000	80.47400				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08 On 16/08/2020 Spot Bond					0.00000	104.37293				0.00	0	
Total SSN080 SPOT										0.00	0	
Total For SSN080										0.00	0	
SSN08 On 27/08/2024 Spot Bond					0.00000	101.16687				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08 On 12/09/2025 Spot Bond					0.00000	100.92457				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08 On 05/11/2023 Spot Bond					0.00000	99.97104				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08 On 07/12/2033 Spot Bond			5.73500	5.73500	5.73500	187.77432				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN085										0.00	0	
SSN08 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	110,000,00
Total SSN086 SPOT										0.00	0	110,000,00
Total For SSN086										0.00	0	110,000,00
SSN08 On 21/12/2026 Spot Bond					0.00000	99.34666				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.03840				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.04099				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.90476				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	100.94096				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.94759				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			9.89500	88.59296	9.89500	88.56971				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.96003				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.60060				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.56000	104.88171	8.56000	104.85769				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T13A11 On 21/08/2020 Spot Bond					0.00000	101.35738				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T13A11 SPOT										0.00	0	
Total For T13A11										0.00	0	
T13A12 On 21/08/2020 Spot Bond			5.39500	104.95128	5.39500	104.93582				0.00	0	
Total T13A12 SPOT										0.00	0	
Total For T13A12										0.00	0	
T13A15 On 21/08/2020 Spot Bond					0.00000	101.28055				0.00	0	
Total T13A15 SPOT										0.00	0	
Total For T13A15										0.00	0	
T13A16 On 21/08/2020 Spot Bond			5.49500	104.88656	5.49500	104.87082				0.00	0	
Total T13A16 SPOT										0.00	0	
Total For T13A16										0.00	0	
T13A19 On 21/08/2020 Spot Bond					0.00000	101.27043				0.00	0	
Total T13A19 SPOT										0.00	0	
Total For T13A19										0.00	0	
T13A20 On 21/08/2020 Spot Bond			5.44500	104.60472	5.44500	104.58916				0.00	0	
Total T13A20 SPOT										0.00	0	
Total For T13A20										0.00	0	
T13A21 On 21/08/2020 Spot Bond					0.00000	101.14639				0.00	0	
Total T13A21 SPOT										0.00	0	
Total For T13A21										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.25011				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	102.56341	8.55000	102.54007				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.93031				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	101.07629				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2020 Spot Bond					0.00000	101.07535				0.00	0	
Total T16OM1 SPOT										0.00	0	
Total For T16OM1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS142 On 28/10/2021 Spot Bond					0.00000	100.15109				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.30067				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	100.37077				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.99829				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.03718				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	101.01937				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.35866				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.02196				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.44243				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.06127				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.21673				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.36658				0.00	0	
Total TFS158 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	98.74591				0.00	0	50,000,00
Total TFS159 SPOT										0.00	0	50,000,00
Total For TFS159										0.00	0	50,000,00
TFS161 On 27/05/2022 Spot Bond					0.00000	100.96837				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.48164				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	99.82201				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.18387				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH13A3 On 21/08/2020 Spot Bond					0.00000	101.25761				0.00	0	
Total TH13A3 SPOT										0.00	0	
Total For TH13A3										0.00	0	
TH13A4 On 21/08/2020 Spot Bond			5.81500	104.37731	5.81500	104.36073				0.00	0	
Total TH13A4 SPOT										0.00	0	
Total For TH13A4										0.00	0	
TH13A7 On 21/08/2020 Spot Bond					0.00000	101.31710				0.00	0	
Total TH13A7 SPOT										0.00	0	
Total For TH13A7										0.00	0	
TH13A8 On 21/08/2020 Spot Bond			4.63000	104.58946	4.63000	104.57622				0.00	0	
Total TH13A8 SPOT										0.00	0	
Total For TH13A8										0.00	0	
TH13B1 On 21/08/2020 Spot Bond					0.00000	101.34117				0.00	0	
Total TH13B1 SPOT										0.00	0	
Total For TH13B1										0.00	0	
TH13B2 On 21/08/2020 Spot Bond					0.00000	101.34319				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH13B2 SPOT										0.00	0	
Total For TH13B2										0.00	0	
TH13B2 On 21/08/2020 Spot Bond					0.00000	101.40178				0.00	0	
Total TH13B3 SPOT										0.00	0	
Total For TH13B3										0.00	0	
TH13B3 On 21/08/2020 Spot Bond					0.00000	101.35108				0.00	0	
Total TH13B4 SPOT										0.00	0	
Total For TH13B4										0.00	0	
TH13B4 On 21/08/2020 Spot Bond					0.00000	101.33510				0.00	0	
Total TH13B5 SPOT										0.00	0	
Total For TH13B5										0.00	0	
TH13B5 On 21/08/2020 Spot Bond					0.00000	101.48260				0.00	0	
Total TH13C1 SPOT										0.00	0	
Total For TH13C1										0.00	0	
TH13C1 On 21/08/2020 Spot Bond					0.00000	101.49876				0.00	0	
Total TH13C2 SPOT										0.00	0	
Total For TH13C2										0.00	0	
TH13C2 On 21/08/2020 Spot Bond					0.00000	101.50280				0.00	0	
Total TH13C3 SPOT										0.00	0	
Total For TH13C3										0.00	0	
TH13C3 On 21/08/2020 Spot Bond					0.00000	101.54319				0.00	0	
Total TH13C4 SPOT										0.00	0	
Total For TH13C4										0.00	0	
TH13C4 On 21/08/2020 Spot Bond					0.00000	101.59369				0.00	0	
Total TH13C5 SPOT										0.00	0	
Total For TH13C5										0.00	0	
TH13C5 On 21/08/2020 Spot Bond					0.00000	102.14869				0.00	0	
Total TH13D1 SPOT										0.00	0	
Total For TH13D1										0.00	0	
TH13D1 On 21/08/2020 Spot Bond					0.00000	102.14869				0.00	0	
Total TH13D2 SPOT										0.00	0	
Total For TH13D2										0.00	0	
TH13D2 On 21/08/2020 Spot Bond					0.00000	102.20919				0.00	0	
Total TH13D3 SPOT										0.00	0	
Total For TH13D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH13D On 21/08/2020 Spot Bond					0.00000	102.17894				0.00	0	
Total TH13D4 SPOT										0.00	0	
Total For TH13D4										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	102.18902				0.00	0	
Total TH13D5 SPOT										0.00	0	
Total For TH13D5										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.27839				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			5.24500	108.04785	5.24500	108.03265				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	102.09203				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			5.40500	106.76570	5.40500	106.75023				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.40161				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.59086				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.31678				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	102.12484				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	102.21060				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.43796				0.00	0	
Total TH14C3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.10780				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	103.64709				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	103.23305				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	101.19854				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.21490				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.94642				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	101.25009				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.07375				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	101.16117				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.18145				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.27441				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.68870				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.77906				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.36937				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.98431				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.32089				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	103.51463				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.37520				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.75100				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.15112				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.18953				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	103.84098	8.49000	103.81725				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.23803				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C On 21/08/2024 Spot Bond					0.00000	101.30067				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.73483				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	107.66700	10.00000	107.63800				0.00	0	
Total TL20/R207 SPOT										0.00	0	
Total For TL20/R207										0.00	0	
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TL21U SPOT										0.00	0	
Total For TL21U										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.91996				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.62915				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.02000	109.56493	6.02000	109.54728				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.15000	112.40931	7.15000	112.38786				0.00	0	1,260,000,00
Total TL25 SPOT										0.00	0	1,260,000,00
Total For TL25										0.00	0	1,260,000,00
TL26 On 25/11/2024 Spot Bond					0.00000	102.13492				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.12065				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.71500	104.71108	8.71500	104.68667				0.00	0	1,340,000,00
Total TL28 SPOT										0.00	0	1,340,000,00
Total For TL28										0.00	0	1,340,000,00
TL29 On 24/04/2025 Spot Bond					0.00000	100.16651				0.00	0	
Total TL29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.17683			0.00	0	20,000,00
Total TL30 SPOT									0.00	0	20,000,00
Total For TL30									0.00	0	20,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.86085			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.88906			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TLC09 On 17/09/2020 Spot Bond					0.00000	100.65300			0.00	0	25,000,00
Total TLC09 SPOT									0.00	0	25,000,00
Total For TLC09									0.00	0	25,000,00
TN20 On 17/09/2020 Spot Bond			4.35000	104.70097	4.35000	104.68855		4,350,000,000,000.00	1,000,000,000	2,403,000,00	
Total TN20 SPOT								4,350,000,000,000.00	1,000,000,000	2,403,000,00	
Total For TN20								4,350,000,000,000.00	1,000,000,000	2,403,000,00	
TN20/R On 17/09/2020 Spot Bond			100.00000	93.92726	100.00000	93.69817		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	59.70119	100.00000	59.56978		0.00	0	0	
Total TN21U SPOT								0.00	0	0	
Total For TN21U								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			7.00000	113.51169	7.00000	113.49046		0.00	0	14,812,200,00	
Total TN23 SPOT								0.00	0	14,812,200,00	
Total For TN23								0.00	0	14,812,200,00	
TN23/R On 06/11/2023 Spot Bond			100.00000	19.53494	100.00000	19.49194		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			9.18000	105.61908	9.18000	105.59303		0.00	0	46,473,014,10	
Total TN25 SPOT								0.00	0	46,473,014,10	
Total For TN25								0.00	0	46,473,014,10	
TN25/R On 19/08/2025 Spot Bond			100.00000	15.29950	100.00000	15.26545		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			9.54000	98.65380	9.54000	98.62882		0.00	0	10,244,318,90	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN27 SPOT										0.00	0	10,244,318,90
Total For TN27										0.00	0	10,244,318,90
TN27/R On 14/11/2027 Spot Bond			100.00000	10.91190	100.00000	10.88788				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.95500	100.57317	10.95500	100.54388				0.00	0	1,500,000,00
Total TN30 SPOT										0.00	0	1,500,000,00
Total For TN30										0.00	0	1,500,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	120.52100	8.00000	120.49518				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.71000	89.26001	12.71000	89.22997				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	103.40395	10.75000	103.37438				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	107.66700	10.00000	107.63800				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0i On 30/11/2020 Spot Bond			6.26000	102.67459	6.26000	102.65733				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2A On 14/12/2020 Spot Bond			5.74500	102.70123	5.74500	102.68540				0.00	0	
Total TRA2A3 SPOT										0.00	0	
Total For TRA2A3										0.00	0	
TRA2Ai On 14/12/2020 Spot Bond			5.54500	5.54500	5.54500	102.76856				0.00	0	
Total TRA2A6 SPOT										0.00	0	
Total For TRA2A6										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.89736				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.93067				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.60813				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.12365				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.46892				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D: On 14/12/2020 Spot Bond					0.00000	101.46892				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.36577				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.39966				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			5.96000	108.44376	5.96000	108.42646			464,880,000,000.00	78,000,000	39,000,000	
Total TRA3A4 SPOT									464,880,000,000.00	78,000,000	39,000,000	
Total For TRA3A4									464,880,000,000.00	78,000,000	39,000,000	
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.35470				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.38192				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.73338				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.68690				0.00	0	
Total TRA3B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.94361				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.36130				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.25000	109.92542	6.25000	112.48555				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond					0.00000	100.31200				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.34558				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.36130				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.63986	8.62000	102.61619				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.42079				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.42079				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRQ11: On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ11U SPOT										0.00	0	
Total For TRQ11U										0.00	0	
TRQ12: On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ12U SPOT										0.00	0	
Total For TRQ12U										0.00	0	
TRQ13: On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRQ13U SPOT										0.00	0	
Total For TRQ13U										0.00	0	
TRQ14l 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	
TSE03l 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	
TSG01l 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	
TSG02l 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	
TSG03l 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	
TSG04l 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	
TSG05l On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG05U SPOT										0.00	0	
Total For TSG05U										0.00	0	
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	
TSP23l On 13/08/2020 Spot Bond					0.00000	106.97566				0.00	0	
Total TSP235 SPOT										0.00	0	
Total For TSP235										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP238 On 08/10/2020 Spot Bond					0.00000	98.67583				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP240 On 12/11/2020 Spot Bond					0.00000	97.95153				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP242 On 10/09/2020 Spot Bond					0.00000	99.28289				0.00	0	
Total TSP242 SPOT										0.00	0	
Total For TSP242										0.00	0	
TSP243 On 04/03/2021 Spot Bond					0.00000	95.98231				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP244 On 18/03/2021 Spot Bond					0.00000	95.82493				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP245 On 08/04/2021 Spot Bond					0.00000	95.62373				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP246 On 22/10/2020 Spot Bond					0.00000	98.71797				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	95.89926				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP248 On 21/07/2021 Spot Bond					0.00000	95.45788				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP249 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					0.00000	100.04532				0.00	0	97,234,78
Total TU1A11 SPOT										0.00	0	97,234,78
Total For TU1A11										0.00	0	97,234,78
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.05952				0.00	0	43,850,98
Total TU1B11 SPOT										0.00	0	43,850,98

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TU1B11									0.00	0	43,850,9€
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.98730			0.00	0	30,505,0€
Total TU1D11 SPOT									0.00	0	30,505,0€
Total For TU1D11									0.00	0	30,505,0€
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.19366			0.00	0	
Total TUHF02 SPOT									0.00	0	
Total For TUHF02									0.00	0	
TWC33 On 30/07/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total TWC336 SPOT									0.00	0	
Total For TWC336									0.00	0	
TWC33 On 13/08/2020 Spot Bond					0.00000	101.14867			0.00	0	
Total TWC337 SPOT									0.00	0	
Total For TWC337									0.00	0	
TWC33 On 19/08/2020 Spot Bond					0.00000	101.05421			0.00	0	
Total TWC338 SPOT									0.00	0	
Total For TWC338									0.00	0	
TWC33 On 26/08/2020 Spot Bond					0.00000	100.86779			0.00	0	
Total TWC339 SPOT									0.00	0	
Total For TWC339									0.00	0	
TWC34 On 07/09/2020 Spot Bond					0.00000	100.75337			0.00	0	
Total TWC340 SPOT									0.00	0	
Total For TWC340									0.00	0	
TWC34 On 11/09/2020 Spot Bond					0.00000	100.70315			0.00	0	
Total TWC341 SPOT									0.00	0	
Total For TWC341									0.00	0	
TWC34 On 08/10/2020 Spot Bond					0.00000	100.29096			0.00	0	
Total TWC342 SPOT									0.00	0	
Total For TWC342									0.00	0	
TWC34 On 16/10/2020 Spot Bond					0.00000	100.16800			0.00	0	
Total TWC343 SPOT									0.00	0	
Total For TWC343									0.00	0	
TWC34 On 23/10/2020 Spot Bond					0.00000	100.08231			0.00	0	
Total TWC344 SPOT									0.00	0	
Total For TWC344									0.00	0	
TWC34 On 28/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			380,000,000,000,000.00	3,800,000,000	36,200,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TWC345 SPOT									10,000,000,000.00	3,800,000,000	36,200,000,000
Total For TWC345									10,000,000,000.00	3,800,000,000	36,200,000,000
UG21 On 02/03/2021 Spot Bond			6.64000	106.76378	6.64000	106.74482			0.00	0	16,969,000,000
Total UG21 SPOT									0.00	0	16,969,000,000
Total For UG21									0.00	0	16,969,000,000
UG26 On 09/03/2026 Spot Bond			9.69000	111.40228	9.69000	111.37364			0.00	0	
Total UG26 SPOT									0.00	0	
Total For UG26									0.00	0	
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCJA1U SPOT									0.00	0	
Total For VCJA1U									0.00	0	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCJA2U SPOT									0.00	0	
Total For VCJA2U									0.00	0	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCJA3U SPOT									0.00	0	
Total For VCJA3U									0.00	0	
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCJA4U SPOT									0.00	0	
Total For VCJA4U									0.00	0	
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCJA5U SPOT									0.00	0	
Total For VCJA5U									0.00	0	
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCJA6U SPOT									0.00	0	
Total For VCJA6U									0.00	0	
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCJA7U SPOT									0.00	0	
Total For VCJA7U									0.00	0	
VCJA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCJA8U SPOT									0.00	0	
Total For VCJA8U									0.00	0	
VCJA9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCJA9U SPOT									0.00	0	
Total For VCJA9U									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCJB1\On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB1U SPOT										0.00	0	
Total For VCJB1U										0.00	0	
VCJB2\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	
VCJB3\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	
VCJB4\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	
VCJB5\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	
VCJB6\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	
VCJB7\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	
VCJB8\On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB8U SPOT										0.00	0	
Total For VCJB8U										0.00	0	
VCJB9\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	
VCPA1\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	
VCPA2\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	
VCPA3\On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA3U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VCPA3U										0.00	0	
VCPA4 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	
VCPA5 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	
VCPA6 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	
VCPA7 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	
VCPA8 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	
VCPA9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA9U SPOT										0.00	0	
Total For VCPA9U										0.00	0	
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB1U SPOT										0.00	0	
Total For VCPB1U										0.00	0	
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB2U SPOT										0.00	0	
Total For VCPB2U										0.00	0	
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB3U SPOT										0.00	0	
Total For VCPB3U										0.00	0	
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB4U SPOT										0.00	0	
Total For VCPB4U										0.00	0	
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB5U SPOT										0.00	0	
Total For VCPB5U										0.00	0	
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VJB12U										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.98596				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.23571				0.00	1,000,000,000	500,000,00
Total VKE11 SPOT										0.00	1,000,000,000	500,000,00
Total For VKE11										0.00	1,000,000,000	500,000,00
VKE12 On 03/05/2021 Spot Bond					0.00000	100.21898				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.14264				0.00	0	400,000,00
Total VKE13 SPOT										0.00	0	400,000,00
Total For VKE13										0.00	0	400,000,00
VKE14 On 27/08/2023 Spot Bond					0.00000	101.22198				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.33702				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.38126				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA03U SPOT										0.00	0	
Total For VPA03U										0.00	0	
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA04U SPOT										0.00	0	
Total For VPA04U										0.00	0	
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA05U SPOT										0.00	0	
Total For VPA05U										0.00	0	
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA06U SPOT										0.00	0	
Total For VPA06U										0.00	0	
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VR875U										0.00	0	
VR1875 On 28/10/2020 Spot Bond					0.00000	100.06973				0.00	0	
Total VR1875 SPOT										0.00	0	
Total For VR1875										0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	100.40670				0.00	0	
Total WHL01 SPOT										0.00	0	
Total For WHL01										0.00	0	
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL01U SPOT										0.00	0	
Total For WHL01U										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.42564				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL02U SPOT										0.00	0	
Total For WHL02U										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	99.04900				0.00	0	400,000,00
Total WHL03 SPOT										0.00	0	400,000,00
Total For WHL03										0.00	0	400,000,00
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total WRS2U SPOT										0.00	0	
Total For WRS2U										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.77000	104.99394	4.77000	104.98049				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	57.43739	100.00000	57.31096				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										95,123,358,888,783,000.00	566,294,815,400	288,123,396,25
Total for SPOT :										95,123,358,888,783,000.00	566,294,815,400	288,123,396,25
Total Futures										95 123 374 458 962 800.00	566,294,990,110	288,124,701,90
Total Options										5 714 568.00	2,400	310,34
Grand Total:										95,123,374,464,677,300.00	566,294,992,510	288,125,012,25