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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/09/2020

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 05/11/2020 Bond Future			12.01092	71.97454	11.93991	72.33488			0.00	0	38
ES33 On 04/02/2021 Bond Future			12.29424	72.71112	12.21995	73.07566			0.00	0	
ES33 On 06/05/2021 Bond Future			12.57945	69.71366	12.50179	70.08244			0.00	0	
ES33 On 05/08/2021 Bond Future			12.88135	70.47201	12.80010	70.84492			0.00	0	
Total ES33 Future									0.00	0	38
Total For ES33									0.00	0	38
ES42 On 05/11/2020 Bond Future			12.44097	71.06344	12.37488	71.43259			0.00	0	4,78
ES42 On 04/02/2021 Bond Future			12.70631	71.79128	12.63703	72.16470			0.00	0	
ES42 On 06/05/2021 Bond Future			12.98378	68.30095	12.91103	68.67876			0.00	0	
ES42 On 05/08/2021 Bond Future			13.26976	69.04432	13.19343	69.42633			0.00	0	
Total ES42 Future									0.00	0	4,78
Total For ES42									0.00	0	4,78
I2025 On 05/11/2020 Bond Future			144.11704	144.11704	144.43474	144.43474			0.00	0	3,88
I2025 On 04/02/2021 Bond Future			144.11842	144.11842	144.44046	144.44046			0.00	0	
I2025 On 06/05/2021 Bond Future			145.69343	145.69343	146.01960	146.01960			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 Interest
I2025	On	05/08/2021	Bond Future			145.78104	145.78104	146.11103	146.11103			0.00	0	
Total I2025 Future												0.00	0	3,85
Total For I2025												0.00	0	3,85
I2029	On	05/11/2020	Bond Future			102.14549	102.14549	102.66498	102.66498			2,655,782.74	26	5,00
I2029	On	04/02/2021	Bond Future			103.21605	103.21605	103.74166	103.74166			0.00	0	
I2029	On	06/05/2021	Bond Future			103.20417	103.20417	103.73606	103.73606			0.00	0	
I2029	On	05/08/2021	Bond Future			104.35081	104.35081	104.88870	104.88870			0.00	0	
Total I2029 Future												2,655,782.74	26	5,00
Total For I2029												2,655,782.74	26	5,00
I2033	On	05/11/2020	Bond Future			95.89192	95.89192	96.62677	96.62677			0.00	0	10,35
I2033	On	04/02/2021	Bond Future			96.89691	96.89691	97.64011	97.64011			0.00	0	
I2033	On	06/05/2021	Bond Future			96.73961	96.73961	97.49142	97.49142			0.00	0	
I2033	On	05/08/2021	Bond Future			97.81433	97.81433	98.57468	98.57468			0.00	0	
Total I2033 Future												0.00	0	10,35
Total For I2033												0.00	0	10,35
I2038	On	05/11/2020	Bond Future			107.05936	107.05936	108.17817	108.17817			0.00	0	10,92
I2038	On	04/02/2021	Bond Future			106.48365	106.48365	107.61501	107.61501			0.00	0	
I2038	On	06/05/2021	Bond Future			107.64763	107.64763	108.79168	108.79168			0.00	0	
I2038	On	05/08/2021	Bond Future			107.12125	107.12125	108.27816	108.27816			0.00	0	
Total I2038 Future												0.00	0	10,92
Total For I2038												0.00	0	10,92
I2046	On	05/11/2020	Bond Future			94.80045	94.80045	96.06279	96.06279			0.00	0	16,15
I2046	On	04/02/2021	Bond Future			95.79406	95.79406	97.07028	97.07028			0.00	0	
I2046	On	06/05/2021	Bond Future			95.05015	95.05015	96.34086	96.34086			0.00	0	
I2046	On	05/08/2021	Bond Future			96.10633	96.10633	97.41137	97.41137			0.00	0	
Total I2046 Future												0.00	0	16,15
Total For I2046												0.00	0	16,15
I2050	On	05/11/2020	Bond Future			97.24067	97.24067	98.19173	98.19173			0.00	0	13,96
I2050	On	04/02/2021	Bond Future			96.36892	96.36892	97.33059	97.33059			0.00	0	
I2050	On	06/05/2021	Bond Future			97.42224	97.42224	98.39478	98.39478			0.00	0	
I2050	On	05/08/2021	Bond Future			96.57601	96.57601	97.55962	97.55962			0.00	0	
Total I2050 Future												0.00	0	13,96
Total For I2050												0.00	0	13,96
R186	On	05/11/2020	Bond Future			7.32398	119.48354	7.29172	119.65527		7.88	36,681,446.78	307	89,50
R186	On	04/02/2021	Bond Future			7.50362	115.42736	7.46932	115.60169		8.02	0.00	0	
R186	On	06/05/2021	Bond Future			7.69091	116.66178	7.65443	116.83849		7.27	0.00	0	
R186	On	05/08/2021	Bond Future			7.89556	112.64926	7.85674	112.82807		7.36	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R186 Future												36,681,446.78	307	89,50
R186	On	05/11/2020	Bond Future	8.34	Put			152.25000	0.15225	161,130	8.60	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			5,571.30000	5.57130	5,408,450	8.60	0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			9,918.32000	9.91832	9,746,930	8.60	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			6.27000	0.00627	6,610	8.60	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.00	Put			349.85000	0.34985	370,120	8.38	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			4,047.21000	4.04721	3,895,750	8.38	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			2,379.53000	2.37953	2,482,600	7.78	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			811.89000	0.81189	743,230	7.78	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			498.10000	0.49810	526,590	8.25	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			3,373.46000	3.37346	3,230,220	8.25	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.64	Call			6,971.20000	6.97120	6,803,060	8.60	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			60.82000	0.06082	64,410	8.60	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Put			4,520.92000	4.52092	4,667,200	7.56	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Call			203.57000	0.20357	178,120	7.56	0.00	0	8
R186	On	05/11/2020	Bond Future	7.50	Put			1,000.09000	1.00009	1,053,540	7.99	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			2,103.18000	2.10318	1,984,900	7.99	0.00	0	8
R186	On	05/11/2020	Bond Future	8.65	Call			7,018.52000	7.01852	6,850,260	8.60	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			58.87000	0.05887	62,340	8.60	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			7,065.86000	7.06586	6,897,490	8.60	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			56.97000	0.05697	60,330	8.60	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			3,948.51000	3.94851	3,823,220	8.25	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			1,288.57000	1.28857	1,337,610	8.25	0.00	0	15,10
R186	On	04/02/2021	Bond Future	8.16	Call			4,514.80000	4.51480	4,382,210	8.36	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			1,068.27000	1.06827	1,110,010	8.36	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			4,551.16000	4.55116	4,418,130	8.37	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			1,055.70000	1.05570	1,097,000	8.37	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			4,478.55000	4.47855	4,346,390	8.35	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			1,080.97000	1.08097	1,123,140	8.35	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			13,969.45000	13.96945	13,795,740	7.84	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			58.55000	0.05855	61,550	7.84	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			14,009.49000	14.00949	13,835,730	7.84	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			57.56000	0.05756	60,510	7.84	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			13,929.41000	13.92941	13,755,740	7.84	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			59.56000	0.05956	62,600	7.84	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,265.47000	5.26547	5,139,990	7.66	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			1,770.69000	1.77069	1,824,020	7.66	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,203.05000	5.20305	5,078,240	7.65	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			1,796.91000	1.79691	1,850,910	7.65	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	05/08/2021	Bond Future	8.62	Call			5,234.23000	5.23423	5,109,090	7.65	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			1,783.75000	1.78375	1,837,420	7.65	0.00	0	
Total R186 Option												0.00	0	28,23
Total For R186												36,681,446.78	307	117,74
R197	On	05/11/2020	Bond Future			314.91568	314.91568	314.79333	314.79333			0.00	0	2,93
R197	On	04/02/2021	Bond Future			310.36027	310.36027	310.23883	310.23883			0.00	0	
R197	On	06/05/2021	Bond Future			313.75252	313.75252	313.63114	313.63114			0.00	0	
R197	On	05/08/2021	Bond Future			309.23133	309.23133	309.10915	309.10915			0.00	0	
Total R197 Future												0.00	0	2,93
Total For R197												0.00	0	2,93
R202	On	05/11/2020	Bond Future			215.61131	215.61131	217.08122	217.08122			0.00	0	7,81
R202	On	04/02/2021	Bond Future			213.69837	213.69837	215.18511	215.18511			0.00	0	
R202	On	06/05/2021	Bond Future			216.03392	216.03392	217.53779	217.53779			0.00	0	
R202	On	05/08/2021	Bond Future			214.18106	214.18106	215.70205	215.70205			0.00	0	
Total R202 Future												0.00	0	7,81
Total For R202												0.00	0	7,81
R2023	On	05/11/2020	Bond Future			4.49268	108.56397	4.44056	108.68201		1.83	0.00	0	34,47
R2023	On	04/02/2021	Bond Future			4.54636	109.67500	4.48688	109.79501		1.94	0.00	0	
R2023	On	06/05/2021	Bond Future			4.57786	106.94007	4.50934	107.06185		1.76	0.00	0	
R2023	On	05/08/2021	Bond Future			4.61315	108.10299	4.53266	108.22630		1.57	0.00	0	
Total R2023 Future												0.00	0	34,47
R2023	On	05/11/2020	Bond Future	7.46	Put			0.00000	0.00000	0,000	2.82	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			6,596.19000	6.59619	6,478,150	2.82	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			0.00000	0.00000	0,000	2.82	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			6,554.36000	6.55436	6,436,320	2.82	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			0.00000	0.00000	0,000	2.82	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			6,575.27000	6.57527	6,457,230	2.82	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			3,647.02000	3.64702	3,528,560	2.41	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			7.98000	0.00798	9,530	2.41	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,666.06000	3.66606	3,547,550	2.41	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			7.72000	0.00772	9,220	2.41	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,627.99000	3.62799	3,509,570	2.41	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			8.26000	0.00826	9,850	2.41	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,264.95000	5.26495	5,143,320	2.07	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.63000	0.00063	0,780	2.07	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,281.56000	5.28156	5,159,920	2.07	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.61000	0.00061	0,750	2.07	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,248.34000	5.24834	5,126,720	2.07	0.00	0	

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R2023	On	06/05/2021	Bond Future	7.56	Put			0.65000	0.00065	0,810	2.07	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,434.95000	1.43495	1,343,080	1.72	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			267.35000	0.26735	298,790	1.72	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,446.86000	1.44686	1,354,670	1.72	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			264.16000	0.26416	295,280	1.72	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,423.08000	1.42308	1,331,520	1.72	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			270.59000	0.27059	302,340	1.72	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	34,47
R2030	On	05/11/2020	Bond Future			9.46299	93.32424	9.39064	93.73847		13.73	6,532,696.80	70	92,82
R2030	On	04/02/2021	Bond Future			9.67880	90.27536	9.60311	90.69442		13.86	0.00	0	
R2030	On	06/05/2021	Bond Future			9.90260	91.24113	9.82340	91.66512		12.90	0.00	0	
R2030	On	05/08/2021	Bond Future			10.14619	88.22827	10.06317	88.65704		12.98	0.00	0	
Total R2030 Future												6,532,696.80	70	92,82
R2030	On	05/11/2020	Bond Future	9.49	Put			1,732.33000	1.73233	1,905,230	13.72	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.65	Call			2,836.26000	2.83626	2,566,140	13.86	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			240.14000	0.24014	191,800	12.89	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.86	Put			3,899.51000	3.89951	4,193,440	13.18	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			2,028.96000	2.02896	2,222,710	13.64	0.00	0	
R2030	On	05/11/2020	Bond Future	9.60	Call			2,662.86000	2.66286	2,401,490	13.82	0.00	0	
R2030	On	05/11/2020	Bond Future	9.60	Put			1,470.88000	1.47088	1,623,740	13.82	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.49	Call			2,300.58000	2.30058	2,059,250	13.72	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			118.12000	0.11812	91,360	12.89	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			3,943.24000	3.94324	4,238,960	13.17	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Put			1,362.61000	1.36261	1,506,720	13.86	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.99	Call			4,152.91000	4.15291	3,831,090	14.26	0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Put			794.04000	0.79404	886,450	14.26	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	8.36	Put			6,415.86000	6.41586	6,781,750	12.89	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			591.28000	0.59128	493,450	13.06	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			2,488.74000	2.48874	2,711,750	13.52	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			785.21000	0.78521	664,910	13.18	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	9.86	Call			3,624.15000	3.62415	3,320,350	14.09	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			979.94000	0.97994	1,090,370	14.09	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.10	Put			7,936.42000	7.93642	8,323,890	12.89	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			228.06000	0.22806	181,720	12.89	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	9.04	Put			3,163.07000	3.16307	3,423,270	13.35	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			768.94000	0.76894	650,430	13.17	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.61	Call			2,697.15000	2.69715	2,434,010	13.83	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			1,448.74000	1.44874	1,599,830	13.83	0.00	0	3,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2030 On 05/11/2020 Bond Future	8.73	Put			4,489.46000	4.48946	4,805,860	13.06		0.00	0	
R2030 On 05/11/2020 Bond Future	8.53	Call			367.21000	0.36721	299,210	12.91		0.00	0	15,4
R2030 On 05/11/2020 Bond Future	9.03	Put			3,201.43000	3.20143	3,463,560	13.34		0.00	0	
R2030 On 05/11/2020 Bond Future	9.23	Call			1,560.21000	1.56021	1,368,990	13.52		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	10.47	Call			6,288.36000	6.28836	5,918,800	14.98		0.00	0	
R2030 On 05/11/2020 Bond Future	10.47	Put			355.14000	0.35514	399,810	14.98		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	8.34	Put			6,528.88000	6.52888	6,896,770	12.89		0.00	0	
R2030 On 05/11/2020 Bond Future	10.37	Call			5,826.66000	5.82666	5,464,820	14.83		0.00	0	
R2030 On 05/11/2020 Bond Future	10.37	Put			421.53000	0.42153	473,920	14.83		0.00	0	8,00
R2030 On 05/11/2020 Bond Future	9.04	Call			1,120.41000	1.12041	966,380	13.35		0.00	0	1,00
R2030 On 05/11/2020 Bond Future	10.06	Call			4,448.93000	4.44893	4,118,360	14.36		0.00	0	
R2030 On 05/11/2020 Bond Future	10.06	Put			708.36000	0.70836	792,020	14.36		0.00	0	1,00
R2030 On 05/11/2020 Bond Future	8.53	Put			5,487.86000	5.48786	5,834,090	12.91		0.00	0	
R2030 On 05/11/2020 Bond Future	9.39	Call			1,996.83000	1.99683	1,774,430	13.65		0.00	0	
R2030 On 05/11/2020 Bond Future	9.39	Put			2,000.50000	2.00050	2,192,330	13.65		0.00	0	
R2030 On 05/11/2020 Bond Future	9.40	Call			2,026.20000	2.02620	1,801,880	13.65		0.00	0	
R2030 On 05/11/2020 Bond Future	9.40	Put			1,972.47000	1.97247	2,162,380	13.65		0.00	0	
R2030 On 05/11/2020 Bond Future	9.38	Call			1,967.84000	1.96784	1,747,360	13.64		0.00	0	
R2030 On 05/11/2020 Bond Future	9.03	Call			1,099.65000	1.09965	947,550	13.34		0.00	0	15,4
R2030 On 04/02/2021 Bond Future	9.12	Put			4,726.14000	4.72614	4,979,480	13.62		0.00	0	
R2030 On 04/02/2021 Bond Future	9.12	Call			1,990.79000	1.99079	1,825,070	13.62		0.00	0	1,00
R2030 On 04/02/2021 Bond Future	8.36	Put			8,027.35000	8.02735	8,362,980	13.22		0.00	0	
R2030 On 04/02/2021 Bond Future	8.36	Call			768.22000	0.76822	684,790	13.22		0.00	0	80
R2030 On 04/02/2021 Bond Future	8.86	Put			5,728.92000	5.72892	6,012,820	13.45		0.00	0	
R2030 On 04/02/2021 Bond Future	10.20	Call			5,143.26000	5.14326	4,855,760	14.52		0.00	0	
R2030 On 04/02/2021 Bond Future	10.20	Put			1,906.21000	1.90621	2,037,770	14.52		0.00	0	1,80
R2030 On 04/02/2021 Bond Future	9.16	Call			2,078.07000	2.07807	1,907,580	13.64		0.00	0	
R2030 On 04/02/2021 Bond Future	9.16	Put			4,582.90000	4.58290	4,831,470	13.64		0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Call			2,100.42000	2.10042	1,928,720	13.65		0.00	0	
R2030 On 04/02/2021 Bond Future	8.37	Call			778.62000	0.77862	694,310	13.22		0.00	0	1,00
R2030 On 04/02/2021 Bond Future	8.20	Call			615.94000	0.61594	545,830	13.22		0.00	0	1,60
R2030 On 04/02/2021 Bond Future	8.37	Put			7,976.41000	7.97641	8,311,160	13.22		0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Put			4,547.74000	4.54774	4,795,100	13.65		0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Call			2,056.09000	2.05609	1,886,790	13.64		0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Put			4,618.48000	4.61848	4,868,240	13.64		0.00	0	
R2030 On 04/02/2021 Bond Future	8.86	Call			1,477.00000	1.47700	1,341,840	13.45		0.00	0	80
R2030 On 04/02/2021 Bond Future	9.20	Put			4,442.91000	4.44291	4,686,680	13.67		0.00	0	
R2030 On 04/02/2021 Bond Future	9.20	Call			2,167.86000	2.16786	1,992,570	13.67		0.00	0	1,60
R2030 On 04/02/2021 Bond Future	8.20	Put			8,863.30000	8.86330	9,212,250	13.22		0.00	0	
R2030 On 06/05/2021 Bond Future	10.04	Put			3,295.04000	3.29504	3,473,620	13.11		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	06/05/2021	Bond Future	9.15	Put		5,910.27000	5.91027	6,175,580	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		2,197.40000	2.19740	2,038,720	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		4,094.90000	4.09490	3,860,640	13.02	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		3,578.11000	3.57811	3,767,840	13.02	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call		10,286.10000	10.28610	9,923,740	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		860.35000	0.86035	921,980	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		10,210.11000	10.21011	9,848,730	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		877.28000	0.87728	939,890	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		6,803.59000	6.80359	6,501,240	13.87	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		2,052.58000	2.05258	2,174,220	13.87	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		10,248.09000	10.24809	9,886,220	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call		2,344.32000	2.34432	2,178,670	12.56	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		5,662.07000	5.66207	5,920,410	12.56	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		11,344.79000	11.34479	11,706,470	12.24	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		633.25000	0.63325	570,940	12.24	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		4,448.43000	4.44843	4,203,020	13.11	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		868.78000	0.86878	930,900	13.88	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		3,579.58000	3.57958	3,752,660	13.27	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		5,383.25000	5.38325	5,126,800	13.28	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		3,559.30000	3.55930	3,731,620	13.28	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		5,413.16000	5.41316	5,155,950	13.29	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		3,538.80000	3.53880	3,710,360	13.29	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		5,353.08000	5.35308	5,097,390	13.27	0.00	0	
Total R2030 Option											0.00	0	123,50
Total For R2030											6,532,696.80	70	216,32
R2032	On	05/11/2020	Bond Future			10.40256	86.73916	10.33078	87.16619	16.86	0.00	0	119,90
R2032	On	04/02/2021	Bond Future			10.63320	87.62702	10.55825	88.05910	16.27	0.00	0	
R2032	On	06/05/2021	Bond Future			10.86930	84.41915	10.79104	84.85624	15.80	0.00	0	
R2032	On	05/08/2021	Bond Future			11.11855	85.33752	11.03680	85.77951	15.17	0.00	0	
Total R2032 Future											0.00	0	119,90
R2032	On	05/11/2020	Bond Future	9.76	Call		932.56000	0.93256	802,760	16.31	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		4,434.29000	4.43429	4,731,520	16.31	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call		950.34000	0.95034	818,800	16.33	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Put		5,144.11000	5.14411	5,466,520	16.11	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Call		689.96000	0.68996	585,340	16.11	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call		4,768.88000	4.76888	4,435,700	17.97	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Put		6,024.32000	6.02432	6,372,320	15.90	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call		474.05000	0.47405	395,020	15.90	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call		5,158.73000	5.15873	4,815,500	18.15	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032 On 05/11/2020 Bond Future	9.75	Put			4,479.69000	4.47969	4,778,650	16.30		0.00	0	
R2032 On 05/11/2020 Bond Future	9.11	Put			7,943.37000	7.94337	8,328,510	15.70		0.00	0	
R2032 On 05/11/2020 Bond Future	9.11	Call			213.44000	0.21344	171,550	15.70		0.00	0	3,00
R2032 On 05/11/2020 Bond Future	9.77	Put			4,389.07000	4.38907	4,684,560	16.33		0.00	0	
R2032 On 05/11/2020 Bond Future	9.75	Call			914.89000	0.91489	786,820	16.30		0.00	0	
R2032 On 05/11/2020 Bond Future	11.08	Put			841.44000	0.84144	925,240	18.15		0.00	0	1,00
R2032 On 05/11/2020 Bond Future	10.99	Put			954.18000	0.95418	1,048,030	17.97		0.00	0	3,00
R2032 On 05/11/2020 Bond Future	8.94	Put			9,017.99000	9.01799	9,415,940	15.70		0.00	0	
R2032 On 05/11/2020 Bond Future	8.94	Call			137.81000	0.13781	108,730	15.70		0.00	0	1,00
R2032 On 04/02/2021 Bond Future	9.62	Call			1,431.72000	1.43172	1,304,810	15.55		0.00	0	
R2032 On 04/02/2021 Bond Future	9.62	Put			7,105.11000	7.10511	7,410,280	15.55		0.00	0	
R2032 On 04/02/2021 Bond Future	9.63	Call			1,448.93000	1.44893	1,320,940	15.55		0.00	0	
R2032 On 04/02/2021 Bond Future	9.63	Put			7,059.18000	7.05918	7,363,270	15.55		0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Call			1,414.64000	1.41464	1,288,810	15.54		0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Put			7,151.23000	7.15123	7,457,480	15.54		0.00	0	
R2032 On 04/02/2021 Bond Future	8.79	Put			11,627.74000	11.62774	12,003,660	15.45		0.00	0	
R2032 On 04/02/2021 Bond Future	8.79	Call			499.38000	0.49938	443,220	15.45		0.00	0	80
R2032 On 04/02/2021 Bond Future	9.29	Put			8,755.07000	8.75507	9,092,600	15.45		0.00	0	
R2032 On 04/02/2021 Bond Future	9.29	Call			964.10000	0.96410	869,550	15.45		0.00	0	80
R2032 On 04/02/2021 Bond Future	10.82	Call			4,453.38000	4.45338	4,192,080	16.55		0.00	0	
R2032 On 04/02/2021 Bond Future	10.82	Put			2,957.46000	2.95746	3,128,240	16.55		0.00	0	80
R2032 On 06/05/2021 Bond Future	12.11	Put			1,803.28000	1.80328	1,904,720	16.98		0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Call			8,805.26000	8.80526	8,469,000	16.98		0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Put			1,788.95000	1.78895	1,889,780	16.98		0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Call			8,734.55000	8.73455	8,399,530	16.98		0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Put			1,817.70000	1.81770	1,919,770	16.98		0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Call			10,440.92000	10.44092	10,079,100	16.98		0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Put			1,233.31000	1.23331	1,308,580	16.98		0.00	0	70
R2032 On 06/05/2021 Bond Future	10.33	Put			5,736.33000	5.73633	5,981,520	15.46		0.00	0	
R2032 On 06/05/2021 Bond Future	10.33	Call			3,096.83000	3.09683	2,904,930	15.46		0.00	0	70
R2032 On 06/05/2021 Bond Future	12.11	Call			8,769.89000	8.76989	8,434,240	16.98		0.00	0	
R2032 On 05/08/2021 Bond Future	11.35	Call			5,850.82000	5.85082	5,589,000	15.46		0.00	0	
R2032 On 05/08/2021 Bond Future	11.35	Put			4,174.87000	4.17487	4,355,040	15.46		0.00	0	
R2032 On 05/08/2021 Bond Future	11.36	Call			5,881.69000	5.88169	5,619,140	15.47		0.00	0	
R2032 On 05/08/2021 Bond Future	11.36	Put			4,153.00000	4.15300	4,332,440	15.47		0.00	0	
R2032 On 05/08/2021 Bond Future	11.37	Call			5,912.31000	5.91231	5,649,020	15.48		0.00	0	
R2032 On 05/08/2021 Bond Future	11.37	Put			4,130.93000	4.13093	4,309,630	15.48		0.00	0	
Total R2032 Option										0.00	0	15,87
Total For R2032										0.00	0	135,78

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035	On	05/11/2020			11.12850	85.76415	11.06192	86.18041		19.24	0.00	0	106,27
R2035	On	04/02/2021			11.37223	86.64182	11.30266	87.06292		18.50	0.00	0	
R2035	On	06/05/2021			11.61280	83.09368	11.54020	83.51972		17.81	0.00	0	
R2035	On	05/08/2021			11.86998	83.99750	11.79412	84.42832		16.99	0.00	0	
Total R2035 Future											0.00	0	106,27
R2035	On	05/11/2020	10.33	Call			821.89000	0.82189	711,960	18.25	0.00	0	
R2035	On	05/11/2020	10.33	Put			5,605.23000	5.60523	5,911,560	18.25	0.00	0	
R2035	On	05/11/2020	10.34	Call			838.45000	0.83845	726,950	18.27	0.00	0	
R2035	On	05/11/2020	10.34	Put			5,553.79000	5.55379	5,858,550	18.27	0.00	0	
R2035	On	05/11/2020	10.32	Call			805.64000	0.80564	697,270	18.23	0.00	0	
R2035	On	05/11/2020	10.32	Put			5,657.06000	5.65706	5,964,950	18.23	0.00	0	
R2035	On	04/02/2021	10.14	Call			1,324.27000	1.32427	1,214,280	17.48	0.00	0	
R2035	On	04/02/2021	10.14	Put			8,854.69000	8.85469	9,165,800	17.48	0.00	0	6
R2035	On	04/02/2021	11.14	Call			3,598.17000	3.59817	3,383,950	18.40	0.00	0	
R2035	On	04/02/2021	11.14	Put			4,595.19000	4.59519	4,802,070	18.40	0.00	0	6
R2035	On	04/02/2021	10.05	Call			1,197.94000	1.19794	1,095,940	17.48	0.00	0	
R2035	On	04/02/2021	10.05	Put			9,352.29000	9.35229	9,671,390	17.48	0.00	0	
R2035	On	04/02/2021	10.06	Call			1,211.53000	1.21153	1,108,650	17.48	0.00	0	
R2035	On	04/02/2021	10.06	Put			9,296.25000	9.29625	9,614,470	17.48	0.00	0	
R2035	On	04/02/2021	10.04	Call			1,184.47000	1.18447	1,083,340	17.48	0.00	0	
R2035	On	04/02/2021	10.04	Put			9,408.53000	9.40853	9,728,500	17.48	0.00	0	
R2035	On	06/05/2021	11.55	Call			4,826.81000	4.82681	4,593,700	17.85	0.00	0	
R2035	On	06/05/2021	11.55	Put			4,769.11000	4.76911	4,962,040	17.85	0.00	0	1,6
R2035	On	06/05/2021	12.77	Call			9,055.92000	9.05592	8,736,310	19.14	0.00	0	
R2035	On	06/05/2021	12.77	Put			2,261.91000	2.26191	2,368,340	19.14	0.00	0	1,6
R2035	On	06/05/2021	10.81	Put			7,302.47000	7.30247	7,560,840	17.15	0.00	0	
R2035	On	06/05/2021	12.36	Put			2,968.58000	2.96858	3,100,520	18.91	0.00	0	
R2035	On	06/05/2021	12.37	Put			2,952.06000	2.95206	3,083,350	18.93	0.00	0	
R2035	On	06/05/2021	12.35	Call			7,557.21000	7.55721	7,263,760	18.89	0.00	0	
R2035	On	06/05/2021	12.35	Put			2,985.45000	2.98545	3,118,040	18.89	0.00	0	
R2035	On	06/05/2021	12.02	Call			6,360.47000	6.36047	6,089,980	18.38	0.00	0	
R2035	On	06/05/2021	12.02	Put			3,604.69000	3.60469	3,760,240	18.38	0.00	0	7
R2035	On	06/05/2021	12.36	Call			7,594.39000	7.59439	7,300,290	18.91	0.00	0	
R2035	On	06/05/2021	10.81	Call			2,828.72000	2.82872	2,661,050	17.15	0.00	0	1,6
R2035	On	06/05/2021	11.32	Call			4,152.75000	4.15275	3,939,360	17.64	0.00	0	
R2035	On	06/05/2021	11.32	Put			5,465.27000	5.46527	5,677,920	17.64	0.00	0	7
R2035	On	06/05/2021	10.24	Put			9,945.43000	9.94543	10,252,750	16.84	0.00	0	
R2035	On	06/05/2021	10.24	Call			1,726.79000	1.72679	1,608,070	16.84	0.00	0	7
R2035	On	06/05/2021	12.37	Call			7,631.87000	7.63187	7,337,120	18.93	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	Op Interest
R2035	On	05/08/2021	Bond Future	5.31	Call		2.93000	0.00293	2,530	16.14	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		53,665.30000	53.66530	54,095,720	16.14	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		2.82000	0.00282	2,430	16.14	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		53,898.48000	53.89848	54,328,910	16.14	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		2.88000	0.00288	2,480	16.14	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		53,781.83000	53.78183	54,212,250	16.14	0.00	0	
Total R2035 Option											0.00	0	8,62
Total For R2035											0.00	0	114,90
R2037	On	05/11/2020	Bond Future			11.38464	81.19293	11.31794	81.60262	20.42	0.00	0	139,13
R2037	On	04/02/2021	Bond Future			11.62080	77.76959	11.55114	78.18411	20.71	0.00	0	
R2037	On	06/05/2021	Bond Future			11.86247	78.60188	11.78979	79.02108	18.99	0.00	0	
R2037	On	05/08/2021	Bond Future			12.12278	75.20131	12.04677	75.62528	19.16	0.00	0	
Total R2037 Future											0.00	0	139,13
R2037	On	05/11/2020	Bond Future	10.18	Call		360.10000	0.36010	301,900	18.89	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put		7,880.43000	7.88043	8,231,920	18.89	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		367.93000	0.36793	308,720	18.89	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		7,817.55000	7.81755	8,168,030	18.89	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		352.41000	0.35241	295,210	18.89	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		7,943.54000	7.94354	8,296,030	18.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Call		2,250.73000	2.25073	2,093,330	20.01	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		6,618.52000	6.61852	6,875,640	20.01	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call		1,320.79000	1.32079	1,212,470	19.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call		1,223.80000	1.22380	1,121,520	19.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		9,421.72000	9.42172	9,733,960	19.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		1,237.33000	1.23733	1,134,200	19.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		1,515.26000	1.51526	1,395,320	19.60	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call		12,170.64000	12.17064	11,798,050	22.29	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		665.42000	0.66542	707,350	22.29	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.29	Put		9,365.77000	9.36577	9,677,160	19.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		1,210.38000	1.21038	1,108,950	19.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		9,477.87000	9.47787	9,790,960	19.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		9,034.08000	9.03408	9,340,280	19.60	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		13,320.09000	13.32009	13,678,330	19.60	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		570.36000	0.57036	514,080	19.60	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		3,040.43000	3.04043	3,187,750	21.30	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		5,482.61000	5.48261	5,215,410	21.30	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		5,238.95000	5.23895	4,977,820	21.20	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		3,196.63000	3.19663	3,350,020	21.20	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put		8,339.31000	8.33931	8,633,890	19.60	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2037	On	06/05/2021	Bond Future	12.43	Call		6,926.50000	6.92650	6,649,180	19.86		0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		3,351.97000	3.35197	3,493,850	19.86		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		6,961.68000	6.96168	6,683,690	19.87		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		3,333.37000	3.33337	3,474,580	19.87		0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		6,891.37000	6.89137	6,614,730	19.84		0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		3,370.67000	3.37067	3,513,230	19.84		0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		4,936.52000	4.93652	5,112,880	19.40		0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		6,147.24000	6.14724	5,898,960	19.42		0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		4,912.47000	4.91247	5,088,160	19.42		0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		6,178.17000	6.17817	5,929,230	19.43		0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		4,888.82000	4.88882	5,063,850	19.43		0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		6,116.64000	6.11664	5,869,030	19.40		0.00	0	
Total R2037 Option												0.00	0	1,25
Total For R2037												0.00	0	140,43
R2040	On	05/11/2020	Bond Future			11.54855	82.94471	11.48690	83.34300	21.36		0.00	0	72,60
R2040	On	04/02/2021	Bond Future			11.78300	79.28907	11.71855	79.69204	21.62		0.00	0	
R2040	On	06/05/2021	Bond Future			12.02260	80.13762	11.95527	80.54525	19.52		0.00	0	
R2040	On	05/08/2021	Bond Future			12.28067	76.50350	12.21018	76.91572	19.60		0.00	0	
Total R2040 Future												0.00	0	72,60
R2040	On	05/11/2020	Bond Future	10.31	Call		350.65000	0.35065	296,540	19.56		0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		8,607.84000	8.60784	8,952,020	19.56		0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		358.43000	0.35843	303,370	19.56		0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Put		4,662.61000	4.66261	4,912,140	20.55		0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call		1,401.62000	1.40162	1,252,860	20.55		0.00	0	2,38
R2040	On	05/11/2020	Bond Future	9.73	Put		12,912.66000	12.91266	13,294,740	19.56		0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		82.12000	0.08212	65,910	19.56		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put		9,159.97000	9.15997	9,511,400	19.56		0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Call		3,529.87000	3.52987	3,273,050	21.65		0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		2,166.59000	2.16659	2,308,060	21.65		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		14,788.13000	14.78813	15,177,430	19.56		0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		41.62000	0.04162	32,630	19.56		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put		10,825.59000	10.82559	11,194,080	19.56		0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		8,676.04000	8.67604	9,021,160	19.56		0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		8,539.87000	8.53987	8,883,100	19.56		0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		343.00000	0.34300	289,830	19.56		0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		168.80000	0.16880	139,000	19.56		0.00	0	2,38
R2040	On	05/11/2020	Bond Future	11.50	Call		2,822.25000	2.82225	2,594,240	21.36		0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		2,737.35000	2.73735	2,907,630	21.36		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Call		293.11000	0.29311	246,250	19.56		0.00	0	2,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 04/02/2021 Bond Future	11.57	Put			4,832.11000	4.83211	5,024,910	21.43		0.00	0	50
R2040 On 04/02/2021 Bond Future	9.57	Put			16,009.22000	16.00922	16,370,200	20.35		0.00	0	
R2040 On 04/02/2021 Bond Future	9.57	Call			427.89000	0.42789	385,900	20.35		0.00	0	80
R2040 On 04/02/2021 Bond Future	10.07	Put			12,383.78000	12.38378	12,714,860	20.35		0.00	0	
R2040 On 04/02/2021 Bond Future	10.07	Call			835.76000	0.83576	763,870	20.35		0.00	0	80
R2040 On 04/02/2021 Bond Future	11.74	Call			4,420.35000	4.42035	4,194,070	21.61		0.00	0	
R2040 On 04/02/2021 Bond Future	11.74	Put			4,285.86000	4.28586	4,462,550	21.61		0.00	0	80
R2040 On 04/02/2021 Bond Future	10.41	Call			1,247.38000	1.24738	1,149,520	20.35		0.00	0	
R2040 On 04/02/2021 Bond Future	10.41	Put			10,203.69000	10.20369	10,508,800	20.35		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Call			1,261.37000	1.26137	1,162,680	20.35		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Put			10,143.22000	10.14322	10,447,500	20.35		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Call			1,233.51000	1.23351	1,136,470	20.35		0.00	0	
R2040 On 04/02/2021 Bond Future	9.49	Put			16,633.21000	16.63321	16,998,030	20.35		0.00	0	
R2040 On 04/02/2021 Bond Future	9.49	Call			380.79000	0.38079	342,640	20.35		0.00	0	50
R2040 On 04/02/2021 Bond Future	10.24	Put			11,263.87000	11.26387	11,582,500	20.35		0.00	0	
R2040 On 04/02/2021 Bond Future	10.24	Call			1,026.44000	1.02644	942,100	20.35		0.00	0	50
R2040 On 04/02/2021 Bond Future	11.57	Call			3,890.49000	3.89049	3,680,320	21.43		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Put			10,264.38000	10.26438	10,570,310	20.35		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Put			3,818.19000	3.81819	3,965,920	20.02		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Call			6,654.85000	6.65485	6,394,260	20.03		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Put			3,795.99000	3.79599	3,943,030	20.03		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Call			6,584.58000	6.58458	6,325,380	20.00		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Put			3,840.26000	3.84026	3,988,690	20.00		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Call			6,619.81000	6.61981	6,359,910	20.02		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Put			4,933.80000	4.93380	5,099,840	19.82		0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Call			6,486.16000	6.48616	6,241,270	19.80		0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Put			4,984.51000	4.98451	5,151,840	19.80		0.00	0	
R2040 On 05/08/2021 Bond Future	12.48	Call			6,517.72000	6.51772	6,272,180	19.81		0.00	0	
R2040 On 05/08/2021 Bond Future	12.48	Put			4,959.24000	4.95924	5,125,920	19.81		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Call			6,549.04000	6.54904	6,302,860	19.82		0.00	0	
Total R2040 Option										0.00	0	18,60
Total For R2040										0.00	0	91,20
R2044 On 05/11/2020 Bond Future			11.62473	79.45838	11.56291	79.85588		22.34		0.00	0	47,20
R2044 On 04/02/2021 Bond Future			11.85270	75.89221	11.78803	76.29433		22.61		0.00	0	
R2044 On 06/05/2021 Bond Future			12.08546	76.70442	12.01785	77.11118		20.41		0.00	0	
R2044 On 05/08/2021 Bond Future			12.33608	73.15808	12.26523	73.56943		20.50		0.00	0	
Total R2044 Future										0.00	0	47,20
R2044 On 05/11/2020 Bond Future	10.35	Call			325.97000	0.32597	275,020	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	10.35	Put			8,893.15000	8.89315	9,239,700	20.47		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2044 On 05/11/2020 Bond Future	11.06	Put			4,758.97000	4.75897	5,009,160	21.62		0.00	0	5%
R2044 On 05/11/2020 Bond Future	10.04	Put			11,169.55000	11.16955	11,539,440	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	10.04	Call			154.37000	0.15437	126,760	20.47		0.00	0	5%
R2044 On 05/11/2020 Bond Future	9.34	Put			17,004.97000	17.00497	17,398,010	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	11.17	Put			4,266.16000	4.26616	4,498,690	21.83		0.00	0	1.8%
R2044 On 05/11/2020 Bond Future	11.43	Call			2,377.33000	2.37733	2,171,290	22.24		0.00	0	
R2044 On 05/11/2020 Bond Future	11.43	Put			3,243.98000	3.24398	3,435,440	22.24		0.00	0	1.8%
R2044 On 05/11/2020 Bond Future	9.72	Put			13,729.18000	13.72918	14,113,690	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	10.34	Put			8,963.09000	8.96309	9,310,560	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	11.06	Call			1,390.23000	1.39023	1,242,920	21.62		0.00	0	
R2044 On 05/11/2020 Bond Future	9.97	Call			128.49000	0.12849	104,820	20.47		0.00	0	3%
R2044 On 05/11/2020 Bond Future	8.87	Put			21,376.52000	21.37652	21,773,130	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	8.87	Call			3.19000	0.00319	2,300	20.47		0.00	0	1.8%
R2044 On 05/11/2020 Bond Future	10.02	Put			11,323.64000	11.32364	11,694,710	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	9.34	Call			18.86000	0.01886	14,400	20.47		0.00	0	5%
R2044 On 05/11/2020 Bond Future	11.17	Call			1,655.37000	1.65537	1,490,400	21.83		0.00	0	
R2044 On 05/11/2020 Bond Future	9.29	Call			15.85000	0.01585	12,030	20.47		0.00	0	3%
R2044 On 05/11/2020 Bond Future	9.96	Put			11,790.84000	11.79084	12,165,200	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	9.96	Call			125.11000	0.12511	101,970	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	11.38	Call			2,228.25000	2.22825	2,029,980	22.17		0.00	0	
R2044 On 05/11/2020 Bond Future	9.72	Call			63.67000	0.06367	50,680	20.47		0.00	0	1.8%
R2044 On 05/11/2020 Bond Future	9.97	Put			11,712.47000	11.71247	12,086,300	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	10.36	Call			333.35000	0.33335	281,490	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	10.36	Put			8,823.45000	8.82345	9,169,090	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	10.34	Call			318.71000	0.31871	268,680	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	11.38	Put			3,425.24000	3.42524	3,624,470	22.17		0.00	0	3%
R2044 On 05/11/2020 Bond Future	10.02	Call			146.56000	0.14656	120,130	20.47		0.00	0	1.8%
R2044 On 05/11/2020 Bond Future	9.29	Put			17,453.56000	17.45356	17,847,240	20.47		0.00	0	
R2044 On 04/02/2021 Bond Future	10.04	Call			737.04000	0.73704	671,980	21.29		0.00	0	
R2044 On 04/02/2021 Bond Future	10.29	Call			1,005.57000	1.00557	922,620	21.29		0.00	0	
R2044 On 04/02/2021 Bond Future	10.29	Put			11,450.14000	11.45014	11,769,310	21.29		0.00	0	2%
R2044 On 04/02/2021 Bond Future	9.66	Put			16,013.78000	16.01378	16,373,190	21.29		0.00	0	
R2044 On 04/02/2021 Bond Future	9.66	Call			437.39000	0.43739	394,680	21.29		0.00	0	2%
R2044 On 04/02/2021 Bond Future	10.04	Put			13,159.94000	13.15994	13,497,000	21.29		0.00	0	
R2044 On 04/02/2021 Bond Future	10.37	Call			1,104.96000	1.10496	1,015,780	21.29		0.00	0	
R2044 On 04/02/2021 Bond Future	10.37	Put			10,931.92000	10.93192	11,244,860	21.29		0.00	0	
R2044 On 04/02/2021 Bond Future	10.35	Call			1,079.47000	1.07947	991,870	21.29		0.00	0	
R2044 On 04/02/2021 Bond Future	10.35	Put			11,060.14000	11.06014	11,374,660	21.29		0.00	0	
R2044 On 04/02/2021 Bond Future	10.84	Call			1,855.48000	1.85548	1,724,880	21.42		0.00	0	
R2044 On 04/02/2021 Bond Future	10.84	Put			8,198.12000	8.19812	8,469,640	21.42		0.00	0	2%

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
R2044	On	04/02/2021	Bond Future	10.36	Call		1,092.16000	1.09216	1,003,770	21.29	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		10,995.92000	10.99592	11,309,650	21.29	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		6,481.38000	6.48138	6,224,700	20.96	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		3,946.02000	3.94602	4,096,100	20.96	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		6,412.51000	6.41251	6,157,220	20.93	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		3,991.17000	3.99117	4,142,640	20.93	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		6,446.80000	6.44680	6,190,820	20.94	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		3,968.41000	3.96841	4,119,190	20.94	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		4,828.48000	4.82848	4,990,110	20.88	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		6,769.61000	6.76961	6,519,260	20.89	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		4,804.95000	4.80495	4,965,950	20.89	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		6,705.33000	6.70533	6,456,240	20.87	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		4,852.13000	4.85213	5,014,390	20.87	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		6,737.45000	6.73745	6,487,730	20.88	0.00	0	
Total R2044 Option											0.00	0	12,34
Total For R2044											0.00	0	59,64
R2048	On	05/11/2020	Bond Future			11.58827	78.32466	11.52122	78.76335	22.99	0.00	0	112,2
R2048	On	04/02/2021	Bond Future			11.81474	79.12625	11.74452	79.56996	21.95	0.00	0	
R2048	On	06/05/2021	Bond Future			12.03756	75.56086	11.96413	76.00967	20.83	0.00	0	
R2048	On	05/08/2021	Bond Future			12.27521	76.38276	12.19828	76.83661	19.69	0.00	0	
Total R2048 Future											0.00	0	112,23
R2048	On	05/11/2020	Bond Future	10.03	Call		161.58000	0.16158	130,960	20.98	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		11,209.10000	11.20910	11,617,170	20.98	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Call		165.85000	0.16585	134,550	20.98	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		11,130.16000	11.13016	11,537,550	20.98	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		157.41000	0.15741	127,450	20.98	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		11,288.29000	11.28829	11,697,020	20.98	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Put		4,920.99000	4.92099	5,203,500	22.09	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call		1,351.52000	1.35152	1,195,340	22.09	0.00	0	98
R2048	On	05/11/2020	Bond Future	10.00	Put		11,447.32000	11.44732	11,857,350	20.98	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call		149.33000	0.14933	120,670	20.98	0.00	0	98
R2048	On	04/02/2021	Bond Future	10.75	Put		8,570.55000	8.57055	8,878,540	20.63	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		1,745.27000	1.74527	1,609,550	20.63	0.00	0	2,58
R2048	On	04/02/2021	Bond Future	11.50	Put		5,239.64000	5.23964	5,463,570	21.66	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		3,657.17000	3.65717	3,437,390	21.66	0.00	0	2,58
R2048	On	04/02/2021	Bond Future	10.47	Call		1,287.21000	1.28721	1,178,980	20.63	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		10,233.52000	10.23352	10,569,000	20.63	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		1,301.96000	1.30196	1,192,790	20.63	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		10,170.88000	10.17088	10,505,420	20.63	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2048	On	04/02/2021	Bond Future	10.46	Call		1,272.58000	1.27258	1,165,280	20.63		0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		10,296.41000	10.29641	10,632,820	20.63		0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		6,352.04000	6.35204	6,073,090	21.25		0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		4,047.24000	4.04724	4,217,100	21.25		0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		6,386.79000	6.38679	6,107,060	21.26		0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		4,023.99000	4.02399	4,193,070	21.26		0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		6,317.33000	6.31733	6,039,160	21.23		0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		4,070.62000	4.07062	4,241,260	21.23		0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		6,705.69000	6.70569	6,432,630	19.95		0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		4,841.24000	4.84124	5,022,030	19.95		0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		6,640.49000	6.64049	6,368,840	19.92		0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		4,889.41000	4.88941	5,071,610	19.92		0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		6,673.21000	6.67321	6,400,860	19.93		0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		4,865.40000	4.86540	5,046,900	19.93		0.00	0	
Total R2048 Option												0.00	0	7,08
Total For R2048												0.00	0	119,31
R208	On	05/11/2020	Bond Future			3.70184	101.91755	3.65071	101.93740	0.19		0.00	0	7,5
Total R208 Future												0.00	0	7,52
R208	On	05/11/2020	Bond Future	4.78	Call		436.74000	0.43674	416,940	0.39		0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put		0.11000	0.00011	0,160	0.39		0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call		440.59000	0.44059	420,780	0.39		0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put		0.11000	0.00011	0,150	0.39		0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call		432.90000	0.43290	413,100	0.39		0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		0.12000	0.00012	0,170	0.39		0.00	0	
Total R208 Option												0.00	0	
Total For R208												0.00	0	7,52
R209	On	05/11/2020	Bond Future			10.96997	65.98177	10.89790	66.37295	21.46		0.00	0	28,04
R209	On	04/02/2021	Bond Future			11.17849	66.65715	11.10356	67.05285	20.97		0.00	0	
R209	On	06/05/2021	Bond Future			11.39029	64.22990	11.31240	64.63009	20.35		0.00	0	1,8
R209	On	05/08/2021	Bond Future			11.61164	64.92863	11.53065	65.33326	19.71		0.00	0	
Total R209 Future												0.00	0	29,85
R209	On	05/11/2020	Bond Future	10.01	Call		520.58000	0.52058	439,680	20.35		0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put		5,632.38000	5.63238	5,942,660	20.35		0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call		531.29000	0.53129	449,140	20.36		0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put		5,582.37000	5.58237	5,891,400	20.36		0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call		510.02000	0.51002	430,380	20.34		0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put		5,682.61000	5.68261	5,994,150	20.34		0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call		1,443.76000	1.44376	1,323,600	20.18		0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		7,041.24000	7.04124	7,316,780	20.18		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 Intern
R209	On	04/02/2021	Bond Future	10.12	Call		1,459.48000	1.45948	1,338,390	20.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		6,997.21000	6.99721	7,271,820	20.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		1,428.00000	1.42800	1,308,780	20.18	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		7,085.30000	7.08530	7,361,780	20.18	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Put		7,748.21000	7.74821	8,017,150	19.31	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		1,905.20000	1.90520	1,773,950	19.31	0.00	0	3,7%
R209	On	06/05/2021	Bond Future	11.25	Call		4,083.08000	4.08308	3,868,870	20.35	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		4,406.34000	4.40634	4,592,320	20.35	0.00	0	4,0%
R209	On	06/05/2021	Bond Future	12.25	Call		7,059.32000	7.05932	6,775,950	21.91	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		2,475.68000	2.47568	2,592,500	21.91	0.00	0	4,0%
R209	On	06/05/2021	Bond Future	12.23	Call		6,994.08000	6.99408	6,711,850	21.87	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		2,503.09000	2.50309	2,621,050	21.87	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		7,026.60000	7.02660	6,743,800	21.89	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		2,489.25000	2.48925	2,606,640	21.89	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		6,961.42000	6.96142	6,679,760	21.85	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		2,516.83000	2.51683	2,635,360	21.85	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		5,591.37000	5.59137	5,351,660	20.02	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		4,260.18000	4.26018	4,425,100	20.02	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		5,619.12000	5.61912	5,378,790	20.04	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		4,239.30000	4.23930	4,403,600	20.04	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		5,563.89000	5.56389	5,324,820	20.01	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		4,281.39000	4.28139	4,446,950	20.01	0.00	0	
Total R209 Option											0.00	0	11,7%
Total For R209											0.00	0	41,6%
R210	On	05/11/2020	Bond Future			189.61754	189.61754	190.00244	190.00244		0.00	0	2,2%
R210	On	04/02/2021	Bond Future			191.60489	191.60489	191.99517	191.99517		0.00	0	
R210	On	06/05/2021	Bond Future			190.98394	190.98394	191.37933	191.37933		0.00	0	
R210	On	05/08/2021	Bond Future			193.10578	193.10578	193.50589	193.50589		0.00	0	
Total R210 Future											0.00	0	2,2%
Total For R210											0.00	0	2,2%
R212	On	05/11/2020	Bond Future			169.49165	169.49165	169.50741	169.50741		0.00	0	6,9%
R212	On	04/02/2021	Bond Future			168.96874	168.96874	168.98585	168.98585		0.00	0	
R212	On	06/05/2021	Bond Future			170.81550	170.81550	170.83354	170.83354		0.00	0	
R212	On	05/08/2021	Bond Future			170.38046	170.38046	170.39898	170.39898		0.00	0	
Total R212 Future											0.00	0	6,9%
Total For R212											0.00	0	6,9%
R213	On	05/11/2020	Bond Future			9.92487	82.74492	9.85270	83.14716	15.83	2,978,817.12	36	16,4%
R213	On	04/02/2021	Bond Future			10.14427	83.59172	10.06894	83.99866	15.41	0.00	0	
R213	On	06/05/2021	Bond Future			10.36143	80.95620	10.28290	81.36780	14.93	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 Intere
R213	On	05/08/2021	Bond Future			10.59435	81.83666	10.51237	82.25288		14.42	0.00	0	
Total R213 Future												2,978,817.12	36	16,45
R213	On	05/11/2020	Bond Future	9.60	Call			1,421.46000	1.42146	1,248,300	15.70	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put			2,850.65000	2.85065	3,079,730	15.70	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			1,444.27000	1.44427	1,269,310	15.71	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			2,816.28000	2.81628	3,043,560	15.71	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call			1,398.75000	1.39875	1,227,390	15.70	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			2,885.17000	2.88517	3,116,050	15.70	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call			1,724.94000	1.72494	1,580,220	14.99	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			5,459.78000	5.45978	5,722,000	14.99	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,744.01000	1.74401	1,598,210	15.00	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			5,421.38000	5.42138	5,682,520	15.00	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,705.99000	1.70599	1,562,360	14.99	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			5,498.36000	5.49836	5,761,670	14.99	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			9,162.26000	9.16226	8,827,200	16.06	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			1,220.72000	1.22072	1,297,260	16.06	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			9,197.38000	9.19738	8,861,790	16.06	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			1,210.06000	1.21006	1,286,070	16.06	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			9,127.18000	9.12718	8,792,650	16.06	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			1,231.46000	1.23146	1,308,530	16.06	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			3,749.13000	3.74913	3,918,000	14.68	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call			5,424.53000	5.42453	5,176,470	14.69	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			3,728.63000	3.72863	3,896,790	14.69	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			5,453.63000	5.45363	5,204,860	14.70	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			3,708.23000	3.70823	3,875,680	14.70	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			5,395.49000	5.39549	5,148,140	14.68	0.00	0	
Total R213 Option												0.00	0	
Total For R213												2,978,817.12	36	16,45
R214	On	05/11/2020	Bond Future			11.25376	63.58635	11.18657	63.95480		23.08	11,954,233.80	188	19,02
R214	On	04/02/2021	Bond Future			11.46281	64.23704	11.39279	64.60974		22.46	0.00	0	
R214	On	06/05/2021	Bond Future			11.66773	61.64678	11.59488	62.02373		21.88	0.00	0	
R214	On	05/08/2021	Bond Future			11.88509	62.31732	11.80919	62.69847		21.13	0.00	0	
Total R214 Future												11,954,233.80	188	19,02
R214	On	05/11/2020	Bond Future	10.25	Call			503.67000	0.50367	429,710	21.83	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put			6,026.05000	6.02605	6,320,540	21.83	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call			514.23000	0.51423	439,100	21.84	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put			5,973.62000	5.97362	6,266,940	21.84	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call			493.92000	0.49392	421,050	21.83	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put			6,079.39000	6.07939	6,374,970	21.83	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	04/02/2021	Bond Future	10.32	Call		1,383.51000	1.38351	1,274,560	21.51	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		7,580.53000	7.58053	7,844,280	21.51	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		1,397.89000	1.39789	1,288,110	21.51	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		7,532.64000	7.53264	7,795,560	21.51	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		1,369.24000	1.36924	1,261,120	21.51	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		7,628.61000	7.62861	7,893,190	21.51	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		6,321.03000	6.32103	6,068,980	23.05	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		3,015.60000	3.01560	3,140,500	23.05	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		6,352.46000	6.35246	6,099,830	23.07	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		2,999.59000	2.99959	3,123,910	23.07	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		6,289.63000	6.28963	6,038,170	23.03	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		3,031.71000	3.03171	3,157,200	23.03	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		5,576.54000	5.57654	5,352,700	21.42	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		4,527.56000	4.52756	4,684,870	21.42	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		5,603.76000	5.60376	5,379,330	21.43	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		4,505.76000	4.50576	4,662,480	21.43	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		5,549.14000	5.54914	5,325,880	21.40	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		4,549.24000	4.54924	4,707,130	21.40	0.00	0	
Total R214 Option											0.00	0	
Total For R214											11,954,233.80	188	19,02
Total for Bond											60,802,977.24	627	1,200,04
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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 05/11/2020 GOVI			707.96400	707.96400	710.67800	710.67800				0.00	0	1,00
GOVI On 04/02/2021 GOVI			715.20900	715.20900	717.95600	717.95600				0.00	0	

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			722.85100	722.85100	725.63000	725.63000			0.00	0	
GOVI	On	05/08/2021	GOVI			730.62600	730.62600	733.43700	733.43700			0.00	0	
Total GOVI Future												0.00	0	1,00
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			271,620.00000	27.16200	298,760,000		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			271,720.00000	27.17200	298,860,000		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			271,520.00000	27.15200	298,660,000		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			329,940.00000	32.99400	357,410,000		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			330,040.00000	33.00400	357,510,000		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			329,840.00000	32.98400	357,310,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			469,600.00000	46.96000	441,810,000		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			469,500.00000	46.95000	441,710,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Call			469,400.00000	46.94000	441,610,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Call			143,070.00000	14.30700	114,960,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Call			142,970.00000	14.29700	114,860,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Call			142,870.00000	14.28700	114,760,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	1,00
Total for GOVI												0.00	0	1,00
AL37	On	05/11/2020	Index Future			756.23000	756.23000	757.30300	757.30300			0.00	0	
AL37	On	04/02/2021	Index Future			763.96900	763.96900	765.05800	765.05800			0.00	0	
AL37	On	06/05/2021	Index Future			772.13200	772.13200	773.23600	773.23600			0.00	0	
AL37	On	05/08/2021	Index Future			780.43700	780.43700	781.55400	781.55400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/11/2020	Index Future			815.53700	815.53700	819.19400	819.19400			0.00	0	
AL7T	On	04/02/2021	Index Future			823.88300	823.88300	827.58300	827.58300			0.00	0	
AL7T	On	06/05/2021	Index Future			832.68600	832.68600	836.42900	836.42900			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL7T	On	05/08/2021	Index Future			841.64300	841.64300	845.42800	845.42800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/11/2020	Index Future			716.65200	716.65200	719.41500	719.41500			0.00	0	20
ALBI	On	04/02/2021	Index Future			723.98600	723.98600	726.78200	726.78200			0.00	0	
ALBI	On	06/05/2021	Index Future			731.72200	731.72200	734.55000	734.55000			0.00	0	
ALBI	On	05/08/2021	Index Future			739.59300	739.59300	742.45300	742.45300			0.00	0	
Total ALBI Future												0.00	0	20
Total For ALBI												0.00	0	20
IGOV	On	05/11/2020	Index Future			259.29100	259.29100	260.59100	260.59100			0.00	0	1,20
IGOV	On	04/02/2021	Index Future			262.00800	262.00800	263.32400	263.32400			0.00	0	
IGOV	On	06/05/2021	Index Future			264.87100	264.87100	266.20200	266.20200			0.00	0	
IGOV	On	05/08/2021	Index Future			267.78300	267.78300	269.12800	269.12800			0.00	0	
Total IGOV Future												0.00	0	1,20
Total For IGOV												0.00	0	1,20
Total for Index												0.00	0	1,41
JIBAR F	On	16/09/2020	Jibar Future			3.35500	96.64500	3.35500	96.64500			0.00	0	10,00
JIBAR F	On	21/10/2020	Jibar Future			3.26500	96.73500	3.26500	96.73500			0.00	0	
JIBAR F	On	18/11/2020	Jibar Future			3.26000	96.74000	3.26000	96.74000			0.00	0	
JIBAR F	On	15/12/2020	Jibar Future			3.22000	96.78000	3.22000	96.78000			0.00	0	30,00
JIBAR F	On	20/01/2021	Jibar Future			3.24000	96.76000	3.24000	96.76000			0.00	0	
JIBAR F	On	17/02/2021	Jibar Future			3.26000	96.74000	3.26000	96.74000			0.00	0	
JIBAR F	On	17/03/2021	Jibar Future			3.29500	96.70500	3.28500	96.71500			0.00	0	
JIBAR F	On	15/06/2021	Jibar Future			3.43500	96.56500	3.42500	96.57500			0.00	0	
JIBAR F	On	15/09/2021	Jibar Future			3.54000	96.46000	3.54000	96.46000			0.00	0	30,00
JIBAR F	On	15/12/2021	Jibar Future			3.73000	96.27000	3.73000	96.27000			0.00	0	
JIBAR F	On	16/03/2022	Jibar Future			3.89500	96.10500	3.89500	96.10500			0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			4.13000	95.87000	4.12000	95.88000			0.00	0	
Total Jibar Future												0.00	0	70,01
Total For JIBAR FUTURE												0.00	0	70,01
Total for Jibar												0.00	0	70,01
5Y STN	On	21/12/2021	Interest Rate Swap			90.42000	90.42000	90.40000	90.40000			0.00	0	5
Total 5Y STND Future												0.00	0	5
Total For 5Y STND												0.00	0	5
Total for Interest Rate Swap												0.00	0	5
Total for Derivatives :											60,802,977.24	627	1,272,52	
AA06	On	15/04/2021	Spot Bond					0.00000	100.69834			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			5.17000	106.41930	5.17000	106.38962				0.00	0	100,000,00
Total AA07 SPOT										0.00	0	100,000,00
Total For AA07										0.00	0	100,000,00
AB001L On 09/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB001U SPOT										0.00	0	
Total For AB001U										0.00	0	
AB01/R On 24/11/2020 Spot Bond			10.00000	108.69500	10.00000	108.66600				0.00	0	
Total AB01/R186 SPOT										0.00	0	
Total For AB01/R186										0.00	0	
AB020L On 03/09/2022 Spot Bond			11.81000	100.41292	11.81000	100.38109				0.00	0	
Total AB020U SPOT										0.00	0	
Total For AB020U										0.00	0	
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB021U SPOT										0.00	0	
Total For AB021U										0.00	0	
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB023U SPOT										0.00	0	
Total For AB023U										0.00	0	
AB024L On 05/05/2021 Spot Bond			100.00000	68.98915	100.00000	68.83730				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	54.09109	100.00000	53.97202				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB029U SPOT										0.00	0	
Total For AB029U										0.00	0	
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB030U SPOT										0.00	0	
Total For AB030U										0.00	0	
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB031U SPOT										0.00	0	
Total For AB031U										0.00	0	
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB032U SPOT										0.00	0	
Total For AB032U										0.00	0	
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB033U SPOT										0.00	0	
Total For AB033U										0.00	0	
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB034U SPOT										0.00	0	
Total For AB034U										0.00	0	
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB035U SPOT										0.00	0	
Total For AB035U										0.00	0	
ABC12L On 25/11/2020 Spot Bond			10.00000	108.91100	10.00000	108.88200				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.95100	295.47955	3.95100	295.31326			1,580,400,000,000.00	400,000,000	536,500,000	
Total ABCPI3 SPOT									1,580,400,000,000.00	400,000,000	536,500,000	
Total For ABCPI3									1,580,400,000,000.00	400,000,000	536,500,000	
ABF001 On 13/09/2026 Spot Bond					0.00000	99.99996				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.94608				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.21038	9.65000	101.97626				0.00	0	
Total ABF004 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.20620				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABF19U SPOT										0.00	0	
Total For ABF19U										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.95692				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.11056				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.53063				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.82457				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	103.18837				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.26263				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.88633				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.47141				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN24 On 17/10/2020 Spot Bond					0.00000	100.87911				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN24 On 17/10/2024 Spot Bond					0.00000	102.24848				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.99470				0.00	0	535,000,00
Total ABFN26 SPOT										0.00	0	535,000,00
Total For ABFN26										0.00	0	535,000,00
ABFN26 On 29/08/2021 Spot Bond					0.00000	100.39499				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN27 On 29/08/2023 Spot Bond					0.00000	100.05293				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	99.98069				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.12301				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.35410				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	100.95768				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	100.37689				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2022 Spot Bond					0.00000	100.87167				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN34 On 07/02/2024 Spot Bond					0.00000	101.11692				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.36345				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 07/02/2029 Spot Bond					0.00000	100.49699				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3i On 23/04/2022 Spot Bond					0.00000	100.75897				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3i On 16/09/2022 Spot Bond					0.00000	100.49180				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4i On 16/09/2024 Spot Bond					0.00000	99.29363				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.28550				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4i On 16/09/2029 Spot Bond					0.00000	98.86506				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4i On 14/10/2022 Spot Bond					0.00000	100.88111				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4i On 14/10/2024 Spot Bond					0.00000	100.90476				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4i On 14/10/2026 Spot Bond					0.00000	100.92171				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4i On 24/06/2025 Spot Bond					0.00000	101.21617				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.24842				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4i On 24/08/2025 Spot Bond					0.00000	100.26120				0.00	0	
Total ABFN48 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.22273				0.00	0	830,200,00
Total ABJ01 SPOT										0.00	0	830,200,00
Total For ABJ01										0.00	0	830,200,00
ABK12 On 20/05/2022 Spot Bond					0.00000	100.54453				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	99.92381				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.94000	3.94000	3.94000	144.14588			472,800,000,000.00	120,000,000		533,900,00
Total ABKI03 SPOT									472,800,000,000.00	120,000,000		533,900,00
Total For ABKI03									472,800,000,000.00	120,000,000		533,900,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	55.07098	100.00000	54.93950			0.00	0		
Total ABKI03/R212 SPOT									0.00	0		
Total For ABKI03/R212									0.00	0		
ABKI04 On 13/03/2024 Spot Bond			7.45500	7.45500	7.45500	131.89619			372,750,000,000.00	50,000,000		5,495,981,90
Total ABKI04 SPOT									372,750,000,000.00	50,000,000		5,495,981,90
Total For ABKI04									372,750,000,000.00	50,000,000		5,495,981,90
ABKI04 On 13/03/2024 Spot Bond			100.00000	13.86663	100.00000	13.83319			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	99.14571			0.00	3,503,615,200		1,800,907,60
Total ABKS1 SPOT									0.00	3,503,615,200		1,800,907,60
Total For ABKS1									0.00	3,503,615,200		1,800,907,60
ABN05 On 18/04/2021 Spot Bond			3.24100	212.66052	3.24100	212.54896			0.00	0		
Total ABN05 SPOT									0.00	0		
Total For ABN05									0.00	0		
ABN61 On 31/01/2025 Spot Bond			3.67500	3.67500	3.67500	138.02198			0.00	0		
Total ABN61 SPOT									0.00	0		
Total For ABN61									0.00	0		
ABN62 On 31/03/2028 Spot Bond			4.63000	4.63000	4.63000	179.19077			0.00	0		
Total ABN62 SPOT									0.00	0		
Total For ABN62									0.00	0		
ABN63 On 07/12/2033 Spot Bond			4.99000	4.99000	4.99000	202.96177			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.01000	6.01000	6.01000	104.22218				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.15500	7.15500	7.15500	119.07582				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.67000	4.67000	4.67000	104.18082				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			7.16500	7.16500	7.16500	119.02092				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.06000	107.07578	4.06000	107.05227				0.00	0	620,000,00
Total ABS11 SPOT										0.00	0	620,000,00
Total For ABS11										0.00	0	620,000,00
ABS13 On 14/05/2022 Spot Bond			5.40500	109.96698	5.40500	109.93511				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			4.72500	103.89682	4.72500	103.87012				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.83000	113.35794	4.83000	113.32853				0.00	0	402,600,00
Total ABS15 SPOT										0.00	0	402,600,00
Total For ABS15										0.00	0	402,600,00
ABS16 On 11/11/2025 Spot Bond			6.72000	119.38087	6.72000	119.33799				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.93000	118.22971	7.93000	118.17975				0.00	0	1,500,100,00
Total ABS17 SPOT										0.00	0	1,500,100,00
Total For ABS17										0.00	0	1,500,100,00
ABS18 On 26/09/2023 Spot Bond			5.25000	112.43003	5.25000	117.31006				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABS7 On 11/09/2026 Spot Bond			7.04000	108.59747	7.04000	108.55596			4,928,000,000,000.00	700,000,000	1,046,100,000
Total ABS7 SPOT									4,928,000,000,000.00	700,000,000	1,046,100,000
Total For ABS7									4,928,000,000,000.00	700,000,000	1,046,100,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.60995	100.00000	9.58845			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.12100	3.12100	3.12100	302.55504			0.00	0	
Total ABSI2 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.29000	167.40229	1.29000	167.33215			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			10.03000	10.03000	10.03000	104.72885			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ACIF1U SPOT									0.00	0	
Total For ACIF1U									0.00	0	
ACL089 On 25/11/2020 Spot Bond			10.00000	108.91100	10.00000	108.88200			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	99.88575			0.00	0	
Total ACL097 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL097										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.88954				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	280.74452				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	280.86747				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	99.89448				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	108.91100	10.00000	108.88200				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	99.89393				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.29147				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	99.90103				0.00	0	
Total ACL187 SPOT										0.00	0	
Total For ACL187										0.00	0	
ACL188 On 20/09/2020 Spot Bond					0.00000	99.89064				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.89014				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.89014				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.88696				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.88696				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	188.66663				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	190.83502				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL214 On 20/09/2020 Spot Bond					0.00000	99.84545				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.89620				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.82621				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	99.89693				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	99.89976				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.47638				0.00	1,374,000,000	687,000,000
Total AECI01 SPOT										0.00	1,374,000,000	687,000,000
Total For AECI01										0.00	1,374,000,000	687,000,000
AECI02 On 11/09/2023 Spot Bond					0.00000	101.56474				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.33082				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI04 On 21/11/2023 Spot Bond					0.00000	100.33407				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.23118				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	97.98959				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	94.13717				0.00	0	1,600,000,00
Total AGL03 SPOT										0.00	0	1,600,000,00
Total For AGL03										0.00	0	1,600,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	105.57200				0.00	430,000,000	1,226,600,00
Total AGT01 SPOT										0.00	430,000,000	1,226,600,00
Total For AGT01										0.00	430,000,000	1,226,600,00
AGT02 On 28/11/2024 Spot Bond					0.00000	98.29221				0.00	0	13,700,00
Total AGT02 SPOT										0.00	0	13,700,00
Total For AGT02										0.00	0	13,700,00
AGT03 On 05/06/2025 Spot Bond					0.00000	96.83107				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.87395				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.87395				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.01125				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.85108				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.84345				0.00	0	
Total AHF3A6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.92740				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.01131				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.28563				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.36936				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.52815				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.34323				0.00	0	970,000,00
Total AHF5A2 SPOT										0.00	0	970,000,00
Total For AHF5A2										0.00	0	970,000,00
AHF5A: On 21/08/2023 Spot Bond			5.70000	111.77239	5.70000	111.73825				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.36276				0.00	0	580,000,00
Total AHF5B1 SPOT										0.00	0	580,000,00
Total For AHF5B1										0.00	0	580,000,00
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.38878				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.57038				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.69521				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.87165				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	Op Interest
Total AHF6A2 SPOT									0.00	0	1,000,000.00
Total For AHF6A2									0.00	0	1,000,000.00
AHF6B On 21/08/2024 Spot Bond					0.00000	100.36270			0.00	0	
Total AHF6B1 SPOT									0.00	0	
Total For AHF6B1									0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.38871			0.00	0	
Total AHF6C1 SPOT									0.00	0	
Total For AHF6C1									0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.57019			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		384,496,400,000,000.00	143,844,964,000	46,155,036,000	
Total AHL1AU SPOT								34,496,400,000,000.00	143,844,964,000	46,155,036,000	
Total For AHL1AU								34,496,400,000,000.00	143,844,964,000	46,155,036,000	
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000		141,575,150,000,000.00	51,415,751,500	51,415,751,500	
Total AHL1BU SPOT								11,575,150,000,000.00	51,415,751,500	51,415,751,500	
Total For AHL1BU								11,575,150,000,000.00	51,415,751,500	51,415,751,500	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		1,524,246,000,000.00	15,242,460	4,166,283,950	
Total AHY2U SPOT								1,524,246,000,000.00	15,242,460	4,166,283,950	
Total For AHY2U								1,524,246,000,000.00	15,242,460	4,166,283,950	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		1,123,082,400,000.00	11,230,824	11,230,824	
Total AIG2U SPOT								1,123,082,400,000.00	11,230,824	11,230,824	
Total For AIG2U								1,123,082,400,000.00	11,230,824	11,230,824	
AIR02 On 30/04/2023 Spot Bond			6.20000	117.48708	6.20000	117.44789		0.00	0	728,600,000	
Total AIR02 SPOT								0.00	0	728,600,000	
Total For AIR02								0.00	0	728,600,000	
AIR04 On 29/05/2024 Spot Bond			5.70000	114.44577	5.70000	114.41083		0.00	0	90,000,000	
Total AIR04 SPOT								0.00	0	90,000,000	
Total For AIR04								0.00	0	90,000,000	
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total AIR04U SPOT								0.00	0	0	
Total For AIR04U								0.00	0	0	
AIR05 On 29/05/2030 Spot Bond			11.62000	93.67420	11.62000	93.61671		0.00	0	150,000,000	
Total AIR05 SPOT								0.00	0	150,000,000	
Total For AIR05								0.00	0	150,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIRL01 On 30/04/2028 Spot Bond			5.06000	177.51480	5.06000	177.40440				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
AIRP1L On 28/08/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIRP1U SPOT										0.00	0	
Total For AIRP1U										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	100.95833				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.72264				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.35100				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.54565				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.87146				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.04306				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond					0.00000	99.97473				0.00	0	
Total APF11 SPOT										0.00	0	
Total For APF11										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.37495				0.00	0	
Total APF12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF12										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	
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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			5.24000	220.04535	5.24000	219.90639				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03L On 07/12/2033 Spot Bond			5.25500	197.73442	5.25500	197.60938				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN08L On 20/09/2020 Spot Bond					0.00000	99.90198				0.00	0	
Total ASN080 SPOT										0.00	0	
Total For ASN080										0.00	0	
ASN08L On 01/10/2020 Spot Bond					0.00000	131.18931				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	100.91342				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09L On 10/11/2020 Spot Bond					0.00000	100.52610				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09L On 20/12/2020 Spot Bond					0.00000	98.88728				0.00	0	
Total ASN099 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN099										0.00	0	
ASN111 On 02/12/2020 Spot Bond					0.00000	100.18751				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN111 On 07/03/2021 Spot Bond					0.00000	100.10974				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	99.84925				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN134 On 20/12/2020 Spot Bond					0.00000	99.85113				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN135 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	
ASN137 On 31/01/2022 Spot Bond			2.02000	165.77138	2.02000	165.69542				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	
ASN145 On 20/06/2021 Spot Bond					0.00000	96.46594				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN146 On 04/05/2021 Spot Bond					0.00000	100.67811				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN146 On 04/05/2021 Spot Bond					0.00000	100.68390				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN147 On 31/01/2022 Spot Bond			2.06500	165.67158	2.06500	165.59526				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN149 On 31/05/2021 Spot Bond					0.00000	52.18733				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN150 On 02/06/2021 Spot Bond					0.00000	100.19404				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN152 On 31/03/2028 Spot Bond			5.27000	171.91525	5.27000	171.80640				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN154 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	
ASN156 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	
ASN157 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	
ASN159 On 08/08/2021 Spot Bond					0.00000	100.54541				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN160 On 19/08/2021 Spot Bond					0.00000	100.39268				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN161 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	
ASN163 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN16: On 20/06/2021 Spot Bond					0.00000	100.21511				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	99.87722				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.30447				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.35000	96.69134	5.35000	96.62986				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	99.90584				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.90429				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.88275				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.40065				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.45420				0.00	0	
Total ASN209 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.21417				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	100.19512				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	99.87760				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	99.89748				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.41882				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.38585				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.36146				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	99.99983				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.33323				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	99.89733				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	99.86629				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 20/01/2021 Spot Bond					0.00000	100.08992				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN315 On 31/03/2029 Spot Bond			4.65500	4.65500	4.65500	96.12102				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.37000	5.37000	5.37000	86.32250				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	99.90319				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	99.88824				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.53530				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.90239				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.46000	95.30091	5.46000	95.23975				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	99.89541				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 12/02/2021 Spot Bond					0.00000	100.52456				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN342 On 12/02/2021 Spot Bond					0.00000	100.52456				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN344 On 20/06/2024 Spot Bond					0.00000	99.90579				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35 On 20/06/2024 Spot Bond					0.00000	99.88051				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.90013				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.90013				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.21405				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	99.87845				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	99.90218				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	99.89821				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.76310				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	99.98583				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	99.98583				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	99.88018				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	99.90123				0.00	0	
Total ASN388 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN388										0.00	0	
ASN39: On 20/11/2020 Spot Bond					0.00000	100.34384				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	99.95794				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	99.90199				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	99.88311				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2020 Spot Bond					0.00000	100.10499				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2020 Spot Bond					0.00000	100.78867				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	99.87501				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	99.96373				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	99.96373				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	99.89555				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	99.89179				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	99.87375				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	99.87956				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	102.89555				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.90207				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.91025				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 28/02/2023 Spot Bond					0.00000	101.49781				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN462 On 31/03/2024 Spot Bond					0.00000	101.56411				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN463 On 31/01/2022 Spot Bond					0.00000	101.20977				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond					0.00000	101.40421				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.67034				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.78218				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 31/03/2024 Spot Bond					0.00000	101.28316				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 28/02/2023 Spot Bond					0.00000	101.22393				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.47276				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	99.89843				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	99.87754				0.00	0	1,000,000,00
Total ASN480 SPOT										0.00	0	1,000,000,00
Total For ASN480										0.00	0	1,000,000,00
ASN48: On 25/05/2021 Spot Bond					0.00000	100.25361				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	95.28100				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	100.58247				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	99.89881				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.15206				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.12865				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.13176				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.07531				0.00	0	
Total ASN494 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For ASN494										0.00	0	
ASN49 On 10/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49 On 15/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
Total ASN497 SPOT										0.00	0	5,000,000,00
Total For ASN497										0.00	0	5,000,000,00
ASN49 On 15/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
Total ASN498 SPOT										0.00	0	5,000,000,00
Total For ASN498										0.00	0	5,000,000,00
ASN49 On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										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	100.20652				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.43000	103.77241	4.43000	103.74747				0.00	0	4,900,00
Total BAW19 SPOT										0.00	0	4,900,00
Total For BAW19										0.00	0	4,900,00
BAW21 On 24/03/2022 Spot Bond			5.26000	105.62827	5.26000	105.59847				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	99.79574	9.30000	99.77109				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	100.10973				0.00	0	100,00
Total BAW22 SPOT										0.00	0	100,00
Total For BAW22										0.00	0	100,00
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	100.68550				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.30694				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.09820				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.10712				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	104.88266				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.75065				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.87346				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.77138				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.70271				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.75072				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			7.90000	7.90000	7.90000	109.77138				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.61588				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.61588				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.61588				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.64000	10.64000	10.64000	111.87166				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	102.01294				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	102.51317				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	102.01281				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	102.01289				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	102.09253				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.82328				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.82328				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 Interest
Total For BAYA79										0.00	0	
BAYA8(On 30/06/2023 Spot Bond					0.00000	102.46303				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8(On 30/06/2023 Spot Bond					0.00000	101.87518				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYB0(On 30/09/2020 Spot Bond					0.00000	102.62774				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB1(On 30/06/2021 Spot Bond					0.00000	102.08263				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB1(On 30/09/2023 Spot Bond					0.00000	102.13366				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1(On 30/09/2023 Spot Bond					0.00000	102.13366				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1(On 30/09/2023 Spot Bond					0.00000	102.13366				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1(On 30/09/2024 Spot Bond					0.00000	102.18577				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1(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	
BAYB1(On 30/09/2022 Spot Bond					0.00000	102.13427				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1(On 30/09/2022 Spot Bond					0.00000	102.13427				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2(On 30/06/2023 Spot Bond					0.00000	102.23802				0.00	0	

Contract 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	100.48909				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.46133				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	100.08345				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.58500	7.58500	7.58500	106.33981				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD302L On 18/04/2028 Spot Bond			100.00000	11.54179	100.00000	11.51625				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	100.65557				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.56986				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	101.13318				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.09815				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	
BGL07 On 03/09/2022 Spot Bond			6.70000	109.67749	6.70000	109.63757				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.21663				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL09 On 29/09/2020 Spot Bond			5.40000	105.49710	5.40000	105.46596				0.00	0	
Total BGL09 SPOT										0.00	0	
Total For BGL09										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.36225				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.60000	108.07912	6.60000	108.04098				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.94335				0.00	320,000,000	160,000,000
Total BGL12 SPOT										0.00	320,000,000	160,000,000
Total For BGL12										0.00	320,000,000	160,000,000
BGL13 On 20/08/2021 Spot Bond			5.70000	106.22840	5.70000	106.19596			193,800,000,000.00		34,000,000	17,000,000
Total BGL13 SPOT									193,800,000,000.00		34,000,000	17,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BGL13										193,800,000.00	34,000,000	17,000,000
BGL14 On 03/11/2021 Spot Bond					0.00000	103.54323				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.05266				0.00	160,000,000	90,900,000
Total BGL15 SPOT										0.00	160,000,000	90,900,000
Total For BGL15										0.00	160,000,000	90,900,000
BGL16 On 25/05/2022 Spot Bond					0.00000	100.40352				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.72297				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.70141				0.00	0	4,137,000.00
Total BGL18 SPOT										0.00	0	4,137,000.00
Total For BGL18										0.00	0	4,137,000.00
BGL19 On 29/09/2024 Spot Bond					0.00000	100.36745				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.82717				0.00	8,699,600	4,349,800
Total BGT01 SPOT										0.00	8,699,600	4,349,800
Total For BGT01										0.00	8,699,600	4,349,800
BID08 On 30/06/2022 Spot Bond					0.00000	101.63711				0.00	0	300,000
Total BID08 SPOT										0.00	0	300,000
Total For BID08										0.00	0	300,000
BID09 On 15/11/2021 Spot Bond					0.00000	100.19988				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.37693				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.44000	115.16088	5.44000	115.12729				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.08356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	98.02304				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.92644				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	98.16324				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.82024				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.17008				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.40165				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	101.44206				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	
BPF02L On 11/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	75,000,000,000	75,000,000,00	
Total BPF02U SPOT									10,000,000,000,000.00	75,000,000,000	75,000,000,00	
Total For BPF02U									10,000,000,000,000.00	75,000,000,000	75,000,000,00	
BPPF0 On 15/09/2020 Spot Bond					0.00000	99.98764				0.00	9,920,000,000	4,960,000,00
Total BPPF04 SPOT										0.00	9,920,000,000	4,960,000,00
Total For BPPF04										0.00	9,920,000,000	4,960,000,00
BPPF0 On 22/03/2021 Spot Bond					0.00000	99.89878				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.85149				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF13: On 09/10/2023 Spot Bond					0.00000	101.51244				0.00	0	1,000,000.00
Total BPPF13 SPOT										0.00	0	1,000,000.00
Total For BPPF13										0.00	0	1,000,000.00
BPPF18: On 19/11/2020 Spot Bond					0.00000	100.28059				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF19: On 19/11/2022 Spot Bond					0.00000	100.35748				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF20: On 19/11/2024 Spot Bond					0.00000	100.35026				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF21: On 26/02/2023 Spot Bond					0.00000	98.71704				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	100.99011				0.00	0	800,000.00
Total BPPF23 SPOT										0.00	0	800,000.00
Total For BPPF23										0.00	0	800,000.00
BPPF24: On 03/08/2021 Spot Bond					0.00000	100.62670				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF25: On 03/08/2022 Spot Bond					0.00000	100.67237				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	
Total For BS2A1U										0.00	0	
BS2A2U: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A2U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BS2A2U										0.00	0	
BS2B1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2B1U SPOT										0.00	0	
Total For BS2B1U										0.00	0	
BS2C1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2C1U SPOT										0.00	0	
Total For BS2C1U										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.43680				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.55379				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BX161L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX161U SPOT										0.00	0	
Total For BX161U										0.00	0	
BX162L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX162U SPOT										0.00	0	
Total For BX162U										0.00	0	
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX163U SPOT										0.00	0	
Total For BX163U										0.00	0	
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX164U SPOT										0.00	0	
Total For BX164U										0.00	0	
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYA68U SPOT										0.00	0	
Total For BYA68U										0.00	0	
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYB10U SPOT										0.00	0	
Total For BYB10U										0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	100.92479				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total CBL24 SPOT									0.00	0	
Total For CBL24									0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.30000	108.24821	4.30000	108.22318			44,118,000,000,000.00	10,260,000,000	5,140,000,00
Total CBL26 SPOT									14,118,000,000,000.00	10,260,000,000	5,140,000,00
Total For CBL26									14,118,000,000,000.00	10,260,000,000	5,140,000,00
CBL28 On 21/05/2021 Spot Bond					0.00000	100.66991			0.00	0	
Total CBL28 SPOT									0.00	0	
Total For CBL28									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.22171			0.00	0	1,000,000,00
Total CBL29 SPOT									0.00	0	1,000,000,00
Total For CBL29									0.00	0	1,000,000,00
CCT01 On 23/06/2023 Spot Bond			7.08000	116.47458	7.08000	116.43031			0.00	0	508,400,00
Total CCT01 SPOT									0.00	0	508,400,00
Total For CCT01									0.00	0	508,400,00
CCT02 On 12/06/2024 Spot Bond			8.60500	112.46545	8.60500	112.41369			860,500,000,000.00	100,000,000	50,000,00
Total CCT02 SPOT									860,500,000,000.00	100,000,000	50,000,00
Total For CCT02									860,500,000,000.00	100,000,000	50,000,00
CCT03 On 15/03/2025 Spot Bond			8.42500	110.09517	8.42500	110.04539			0.00	0	370,000,00
Total CCT03 SPOT									0.00	0	370,000,00
Total For CCT03									0.00	0	370,000,00
CCT04 On 17/07/2027 Spot Bond			9.38000	105.58077	9.38000	103.82201			0.00	0	20,206,60
Total CCT04 SPOT									0.00	0	20,206,60
Total For CCT04									0.00	0	20,206,60
CGR14 On 25/11/2020 Spot Bond			10.00000	108.91130	10.00000	108.88200			0.00	0	
Total CGR14/JIBAR SPOT									0.00	0	
Total For CGR14/JIBAR									0.00	0	
CGR21 On 12/10/2020 Spot Bond					0.00000	101.55541			0.00	0	
Total CGR21 SPOT									0.00	0	
Total For CGR21									0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	101.21620			0.00	0	
Total CGR24 SPOT									0.00	0	
Total For CGR24									0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.97925			0.00	0	
Total CGR29 SPOT									0.00	0	
Total For CGR29									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR33 On 22/09/2020 Spot Bond					0.00000	99.84268				0.00	0	
Total CGR33 SPOT										0.00	0	
Total For CGR33										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.65497				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CGR39U SPOT										0.00	0	
Total For CGR39U										0.00	0	
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CGR40U SPOT										0.00	0	
Total For CGR40U										0.00	0	
CGR41 On 25/06/2021 Spot Bond					0.00000	101.76078				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.96134				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.70594				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond					0.00000	101.52841				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.93554				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.34783				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.37283				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CI006U On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI006U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CI006U										0.00	0	
CI007U On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI007U SPOT										0.00	0	
Total For CI007U										0.00	0	
CI008U On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI008U SPOT										0.00	0	
Total For CI008U										0.00	0	
CI009U On 01/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI009U SPOT										0.00	0	
Total For CI009U										0.00	0	
CI010U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI010U SPOT										0.00	0	
Total For CI010U										0.00	0	
CI011U On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI011U SPOT										0.00	0	
Total For CI011U										0.00	0	
CI012U On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI012U SPOT										0.00	0	
Total For CI012U										0.00	0	
CI013U On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI013U SPOT										0.00	0	
Total For CI013U										0.00	0	
CI014U On 13/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI014U SPOT										0.00	0	
Total For CI014U										0.00	0	
CI015U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI015U SPOT										0.00	0	
Total For CI015U										0.00	0	
CI016U On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI016U SPOT										0.00	0	
Total For CI016U										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.03042				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	155.67803	3.14000	155.51968				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.99000	1.99000	1.99000	156.66820				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN23(On 25/11/2020 Spot Bond			10.00000	108.91100	10.00000	108.88200				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN23(On 25/11/2020 Spot Bond			10.00000	108.91100	10.00000	108.88200				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN29(On 25/11/2020 Spot Bond			10.00000	108.91100	10.00000	108.88200				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN31(On 20/03/2023 Spot Bond			4.77000	112.28311	4.77000	114.14100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31(On 20/03/2023 Spot Bond					0.00000	104.34000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34(On 20/12/2023 Spot Bond					0.00000	99.31534				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36(On 20/03/2024 Spot Bond			6.47000	112.52006	6.47000	112.48113				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36(On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36(On 20/03/2024 Spot Bond			8.70700	112.55321	8.70700	124.89000				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36(On 06/08/2023 Spot Bond					0.00000	100.83075				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37(On 26/07/2022 Spot Bond					0.00000	100.87296				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37(On 20/03/2024 Spot Bond					0.00000	106.55176				0.00	0	
Total CLN371 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			5.29500	102.17532	5.29500	102.14630				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	98.66302	10.98000	98.60573				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	119.73700				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/03/2021 Spot Bond					0.00000	99.30430				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			6.50000	119.14087	6.50000	121.32500				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	105.26500				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond					0.00000	99.89817				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 26/01/2021 Spot Bond					0.00000	100.94610				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN387 On 20/09/2022 Spot Bond					0.00000	99.89730				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.48376				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.47956				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 20/09/2020 Spot Bond					0.00000	101.46471				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN411 On 20/09/2020 Spot Bond					0.00000	99.88403				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN411 On 20/09/2020 Spot Bond					0.00000	99.89473				0.00	0	
Total CLN413 SPOT										0.00	0	
Total For CLN413										0.00	0	
CLN413 On 20/09/2020 Spot Bond					0.00000	99.87177				0.00	0	
Total CLN415 SPOT										0.00	0	
Total For CLN415										0.00	0	
CLN415 On 23/09/2020 Spot Bond					0.00000	99.83509				0.00	0	
Total CLN418 SPOT										0.00	0	
Total For CLN418										0.00	0	
CLN418 On 20/12/2020 Spot Bond					0.00000	99.86240				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	102.15097				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN420 On 26/01/2021 Spot Bond					0.00000	97.66100				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN421 On 20/12/2020 Spot Bond					0.00000	102.99500				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	103.00600				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	103.43700				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	100.13419				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN426 On 20/12/2020 Spot Bond					0.00000	102.56600				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	99.82303				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	161.23000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	103.74700				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	103.95100				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	104.12700				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	162.28000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN435 On 20/12/2020 Spot Bond					0.00000	99.88028				0.00	0	
Total CLN435 SPOT										0.00	0	
Total For CLN435										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	99.88877				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN437 On 20/12/2020 Spot Bond					0.00000	100.92489				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN439 On 03/02/2021 Spot Bond					0.00000	165.27000				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	165.27000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN445 On 24/05/2021 Spot Bond			5.19500	107.62966	5.19500	107.59967				0.00	0	
Total CLN445 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN445										0.00	0	
CLN45: On 31/01/2022 Spot Bond			1.99000	165.83798	1.99000	165.76226				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45: On 31/01/2025 Spot Bond			5.92500	125.96563	5.92500	125.88172				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			6.16500	124.74539	6.16500	124.66072				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45: On 20/12/2021 Spot Bond					0.00000	103.69800				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45: On 17/11/2021 Spot Bond					0.00000	100.44139				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45: On 29/11/2021 Spot Bond					0.00000	100.63429				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46: On 29/11/2021 Spot Bond					0.00000	100.86438				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46: On 13/03/2022 Spot Bond			5.90000	105.92038	5.90000	105.88636				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46: On 14/03/2022 Spot Bond					0.00000	100.35648				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	101.39465				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	101.98060				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	100.46845				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	99.62400				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 20/09/2020 Spot Bond					0.00000	99.87837				0.00	0	
Total CLN476 SPOT										0.00	0	
Total For CLN476										0.00	0	
CLN476 On 29/11/2021 Spot Bond			100.00000	46.16839	100.00000	46.06676				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 20/05/2021 Spot Bond					0.00000	100.77781				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.07647				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.01284				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.39500	107.71527	5.39500	107.68394				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 20/06/2022 Spot Bond					0.00000	100.22444				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN486 On 23/06/2021 Spot Bond			10.16000	105.13947	10.16000	107.95700				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.70000	107.25093	5.70000	107.21819				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN49(On 28/03/2022 Spot Bond					0.00000	101.97036				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	99.87873				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2022 Spot Bond					0.00000	100.23125				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			6.10000	114.13186	6.10000	114.09397				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49(On 04/09/2024 Spot Bond					0.00000	102.16858				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN49(On 20/05/2021 Spot Bond					0.00000	100.38460				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN50(On 10/10/2020 Spot Bond					0.00000	101.05293				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN50(On 11/10/2022 Spot Bond					0.00000	101.11002				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	101.17006				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	101.17006				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50(On 24/10/2020 Spot Bond					0.00000	100.81752				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50(On 20/12/2022 Spot Bond					0.00000	100.19025				0.00	0	
Total CLN507 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN507										0.00	0	
CLN510 On 11/10/2020 Spot Bond					0.00000	101.08419				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.45846				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	100.02686	9.96000	99.97359				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.77920	10.01000	103.72382				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.33306				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.01842	9.60000	103.94897				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.00014				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 17/09/2020 Spot Bond					0.00000	99.95998				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.26710				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	100.48199				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	100.17408	9.20000	100.12432				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2021 Spot Bond					0.00000	100.82462				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.43188				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.09991				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.52077				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.98468				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	100.00015				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	100.00014				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	99.88794				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.97315				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.81000	8.81000	8.81000	107.57319				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.34711				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.80627				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54(On 17/01/2024 Spot Bond					0.00000	101.17028				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54(On 20/12/2023 Spot Bond					0.00000	116.35600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54(On 30/05/2022 Spot Bond					0.00000	100.21795				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN54(On 17/01/2024 Spot Bond					0.00000	101.14620				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54(On 21/08/2026 Spot Bond			8.28000	108.72050	8.28000	108.67258				0.00	0	81,800,00
Total CLN546 SPOT										0.00	0	81,800,00
Total For CLN546										0.00	0	81,800,00
CLN54(On 29/03/2025 Spot Bond			8.33000	111.13451	8.33000	111.08523				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54(On 12/11/2025 Spot Bond			8.42000	110.64080	8.42000	110.59122				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55(On 18/04/2028 Spot Bond					0.00000	298.78083				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55(On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55(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	
CLN55(On 20/12/2020 Spot Bond					0.00000	100.19554				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN55(On 15/11/2023 Spot Bond					0.00000	100.44993				0.00	0	
Total CLN556 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.49223				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.32654				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.29065				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00
Total For CLN559										0.00	0	4,000,000.00
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	136.54500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.54451				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.19003	10.19000	103.30538				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.28000	110.06706	8.28000	111.19555				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.53526				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.33338				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.24612				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.15820				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.51218				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.54452				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.95270				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.51000	108.30342	8.51000	109.40493				0.00	0	590,000,00
Total CLN571 SPOT										0.00	0	590,000,00
Total For CLN571										0.00	0	590,000,00
CLN571 On 12/11/2025 Spot Bond					0.00000	100.51913				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	101.40641				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.51495				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.98538				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 25/04/2023 Spot Bond					0.00000	99.38200				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	99.87657				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.93483				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.28723				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58 On 10/05/2024 Spot Bond					0.00000	100.52612				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.20466				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN58 On 16/09/2025 Spot Bond					0.00000	99.96475				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond					0.00000	100.85108				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2022 Spot Bond					0.00000	100.19891				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	100.59072				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	100.05938				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 14/06/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	99.94185				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	99.96546				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	101.86905				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			4.14500	131.64537	4.14500	106.64735				0.00	0	
Total CLN592 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.32086				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.21994				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.32086				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.78838				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.21655				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.05368				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	99.94185				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.94185				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	99.19500				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.93469				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.59029				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.46545				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.26640				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.02574				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.31552				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.52011	9.32000	103.46859				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	100.83690				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.25796				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.10977				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.30418				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.20458				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2020 Spot Bond					0.00000	101.09465				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN616 On 20/12/2029 Spot Bond					0.00000	96.46100				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.48685				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.57887				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.19889				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.74521				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.74264				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond					0.00000	100.69041				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	81.06500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.81960				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			5.90000	108.00943	5.90000	107.97529				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.45321				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	100.82763				0.00	0	
Total CLN627 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.41000	80.48391	12.41000	80.43125				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.34510				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			8.98000	102.74273	8.98000	102.69369				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.45110				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.33707				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.41093				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.51687				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	100.49120				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.34313				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.44899				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	100.42430				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.45200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.49120				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.91006				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.34508				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	99.94302				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.76933				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	99.94291				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.44899				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.21019				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.44899				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.35726				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.44899				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65: On 18/02/2021 Spot Bond					0.00000	100.33421				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN65: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65: On 22/03/2030 Spot Bond					0.00000	96.76800				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	101.67082				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65: On 13/10/2026 Spot Bond					0.00000	101.42855				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	101.41794				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN65: On 20/06/2023 Spot Bond					0.00000	101.43408				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	101.48692				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66: On 20/06/2023 Spot Bond					0.00000	95.92100				0.00	0	100,000,00
Total CLN661 SPOT										0.00	0	100,000,00
Total For CLN661										0.00	0	100,000,00
CLN66: On 20/12/2023 Spot Bond					0.00000	91.24900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66: On 20/12/2024 Spot Bond					0.00000	87.51900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	108.16100				0.00	0	
Total CLN664 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.30068				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.44893				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.54179				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	103.42427				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	99.93004				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.28706				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.49823				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.02578				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.69651	132.43055	4.69651	107.55809				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.69651	132.43055	4.69651	107.55878				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.29959				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.50877				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.53687				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	100.31380				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	101.38342				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.20351				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.51791				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.10121				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.39264				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.41067				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.50472				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	101.53255				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	101.55609				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN688 On 21/06/2025 Spot Bond					0.00000	101.53675				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN689 On 21/06/2023 Spot Bond					0.00000	101.32906				0.00	0	
Total CLN689 SPOT										0.00	0	
Total For CLN689										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	101.30072				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	101.14568				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.26343				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.57380				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.72684				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	101.32849				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	91.38324				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	83.89996				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.30983				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.62212				0.00	0	
Total CLN699 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.19022				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.46151				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	86.81210				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	78.94498				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.51009				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	84.49244				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	85.88866				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.55091				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.04191				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.28843				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.98830				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.58500	106.38308	7.58500	106.33981				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total CLN81 SPOT									0.00	0	
Total For CLN81									0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.43574			0.00	0	
Total CLNF16 SPOT									0.00	0	
Total For CLNF16									0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.30000	115.30745	7.30000	115.26228			0.00	0	13,467,000,00
Total COJ05 SPOT									0.00	0	13,467,000,00
Total For COJ05									0.00	0	13,467,000,00
COJ07 On 23/03/2021 Spot Bond			5.61000	102.40664	5.61000	102.37585			0.00	0	
Total COJ07 SPOT									0.00	0	
Total For COJ07									0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.38000	111.73958	9.38000	111.68362			0.00	0	210,000,00
Total COJ08 SPOT									0.00	0	210,000,00
Total For COJ08									0.00	0	210,000,00
COJG0 On 09/06/2024 Spot Bond			5.88000	116.94957	5.88000	116.91254			0.00	0	50,200,000,00
Total COJG01 SPOT									0.00	0	50,200,000,00
Total For COJG01									0.00	0	50,200,000,00
COT01 On 03/04/2023 Spot Bond			6.53500	110.07733	6.53500	110.03866			0.00	0	372,000,00
Total COT01 SPOT									0.00	0	372,000,00
Total For COT01									0.00	0	372,000,00
COT02 On 03/04/2028 Spot Bond			9.84000	106.50224	9.84000	106.44636		4,920,000,000,000.00	500,000,000	350,000,00	
Total COT02 SPOT								4,920,000,000,000.00	500,000,000	350,000,00	
Total For COT02								4,920,000,000,000.00	500,000,000	350,000,00	
COT03 On 05/06/2028 Spot Bond			9.93000	100.14105	9.93000	100.08804		0.00	0	8,200,000,00	
Total COT03 SPOT								0.00	0	8,200,000,00	
Total For COT03								0.00	0	8,200,000,00	
CPV01 On 30/06/2029 Spot Bond			8.90000	8.90000	8.90000	110.50797		0.00	0		
Total CPV01 SPOT								0.00	0		
Total For CPV01								0.00	0		
CS002 On 17/12/2020 Spot Bond					0.00000	99.95966		0.00	0		
Total CS002 SPOT								0.00	0		
Total For CS002								0.00	0		
CS003 On 12/08/2021 Spot Bond					0.00000	100.16576		0.00	0		
Total CS003 SPOT								0.00	0		
Total For CS003								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CSA05 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	
CSD05 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	99.89441				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.51110				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.40067				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.96269				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG92 SPOT										0.00	0	
Total For DENG92										0.00	0	
DENG9 On 23/09/2020 Spot Bond					0.00000	99.87276				0.00	0	
Total DENG93 SPOT										0.00	0	
Total For DENG93										0.00	0	
DENG9 On 27/09/2020 Spot Bond					0.00000	101.21564				0.00	0	
Total DENG94 SPOT										0.00	0	
Total For DENG94										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.04152				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.69813				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.85081				0.00	0	
Total DENG99 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				630,000,000,000,000.00	146,300,000,000	146,300,000,000
Total DNG100 SPOT										10,000,000,000,000.00	146,300,000,000	146,300,000,000
Total For DNG100										10,000,000,000,000.00	146,300,000,000	146,300,000,000
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG95U SPOT										0.00	0	
Total For DNG95U										0.00	0	
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG96U SPOT										0.00	0	
Total For DNG96U										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	99.74822				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.33733				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.32158				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.68000	8.68000	8.68000	109.40755				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	100.89282				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.83538				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										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	
DSY07U On 23/11/2020 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 Interr
Total DSY07U SPOT										0.00	0	
Total For DSY07U										0.00	0	
DSY08I On 22/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY08U SPOT										0.00	0	
Total For DSY08U										0.00	0	
DSY09I On 10/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY09U SPOT										0.00	0	
Total For DSY09U										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.65000	104.66622	5.65000	104.63436				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.04000	109.41593	6.04000	109.38055			1,233,368,000,000.00		204,200,000	1,031,345,000
Total DV23 SPOT									1,233,368,000,000.00		204,200,000	1,031,345,000
Total For DV23									1,233,368,000,000.00		204,200,000	1,031,345,000
DV23/R On 27/02/2023 Spot Bond			100.00000	22.83646	100.00000	22.78619				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	22.83646	100.00000	22.78619				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.57000	113.42904	5.57000	113.39517				0.00	0	135,100,000
Total DV24 SPOT										0.00	0	135,100,000
Total For DV24										0.00	0	135,100,000
DV24/R On 18/02/2024 Spot Bond			9.69000	100.74848	9.69000	100.72257				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.74848	9.69000	100.72257				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.55500	93.07462	11.55500	93.01781				0.00	0	793,000,000
Total DV29 SPOT										0.00	0	793,000,000
Total For DV29										0.00	0	793,000,000
DV29/R On 18/02/2029 Spot Bond			10.10000	100.77951	10.10000	100.75252				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.77951	10.10000	100.75252				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	99.97299				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF20I On 23/10/2020 Spot Bond					0.00000	100.79438				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF20D SPOT										0.00	0	
Total For DVF20D										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.20539				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.77400				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	98.82125				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	101.06718				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.40577				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.43787				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.80279				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.48215				0.00	0	400,00
Total DVF27 SPOT										0.00	0	400,00
Total For DVF27										0.00	0	400,00
DVF30U On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DVF30U SPOT										0.00	0	
Total For DVF30U										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.17612				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	100.19318				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.68160				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.63859				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	95.02480				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.67400				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	100.39203				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	100.41148				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.42500	109.37924	4.42500	109.35323				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.10500	106.65608	5.10500	106.62638				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.01000	112.30808	6.01000	112.27134				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.50000	97.87825	5.50000	97.81477				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL001U 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			5.35000	85.94004	5.35000	85.88540				0.00	0	
Total EL037 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
Total For EL037									0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	129.11275	2.25000	129.08237			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			4.56500	132.22799	4.53000	132.45976		91,300,000,000.00	20,000,000	10,000,00	
Total EL28 SPOT								91,300,000,000.00	20,000,000	10,000,00	
Total For EL28								91,300,000,000.00	20,000,000	10,000,00	
EL29 On 19/11/2029 Spot Bond			4.55300	118.05559	4.55300	117.98552		91,060,000,000.00	20,000,000	10,000,00	
Total EL29 SPOT								91,060,000,000.00	20,000,000	10,000,00	
Total For EL29								91,060,000,000.00	20,000,000	10,000,00	
EL30 On 29/07/2030 Spot Bond			4.60000	114.23668	4.60000	114.16859		1,196,000,000,000.00	260,000,000	130,000,00	
Total EL30 SPOT								1,196,000,000,000.00	260,000,000	130,000,00	
Total For EL30								1,196,000,000,000.00	260,000,000	130,000,00	
EL31 On 02/06/2031 Spot Bond			5.16000	100.73148	5.16000	100.66830		0.00	0		
Total EL31 SPOT								0.00	0		
Total For EL31								0.00	0		
EL36 On 31/01/2036 Spot Bond			5.32000	87.96227	5.32000	87.90647		1,383,200,000,000.00	260,000,000	130,000,00	
Total EL36 SPOT								1,383,200,000,000.00	260,000,000	130,000,00	
Total For EL36								1,383,200,000,000.00	260,000,000	130,000,00	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	129.11275	2.25000	129.08237		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	138.49690		0.00	0		
Total ELN001 SPOT								0.00	0		
Total For ELN001								0.00	0		
ELN002 On 07/06/2024 Spot Bond					0.00000	136.28933		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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	104.46573				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	103.53068				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	104.21984				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	102.62215				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	95.27813				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.31000	102.72967	5.31000	102.70053				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			9.00000	106.85871	9.00000	106.80759				0.00	0	18,313,900.00
Total EMM03 SPOT										0.00	0	18,313,900.00
Total For EMM03										0.00	0	18,313,900.00
EMM04 On 16/05/2028 Spot Bond			11.32000	11.32000	11.32000	96.63958		981,067,745,840.00		86,666,762	43,333,380.00	
Total EMM04 SPOT								981,067,745,840.00		86,666,762	43,333,380.00	
Total For EMM04								981,067,745,840.00		86,666,762	43,333,380.00	
EMM05 On 17/04/2029 Spot Bond			11.67000	11.67000	11.67000	101.21395		14,674,768,493,400.00		1,257,478,020	1,355,595,000.00	
Total EMM05 SPOT								14,674,768,493,400.00		1,257,478,020	1,355,595,000.00	
Total For EMM05								14,674,768,493,400.00		1,257,478,020	1,355,595,000.00	
EMM06 On 23/06/2025 Spot Bond			9.08000	9.08000	9.08000	104.80564				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.08000	9.08000	9.08000	105.94382		5,266,400,018,160.00		580,000,002	290,000,000.00	
Total EMM07 SPOT								5,266,400,018,160.00		580,000,002	290,000,000.00	
Total For EMM07								5,266,400,018,160.00		580,000,002	290,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM07 On 17/07/2032 Spot Bond			11.94000	11.94000	11.94000	80.72233				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.76000	10.76000	10.76000	102.20526				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.94000	11.94000	11.94000	96.81441				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.54380				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01S On 23/04/2021 Spot Bond					0.00000	100.93261				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.06434				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX03U 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	101.37520				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.66880				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.70271				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.46639				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	100.68807				0.00	0	
Total EPF012 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EPF012										0.00	0	
EPF012 On 28/05/2021 Spot Bond					0.00000	100.44125				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF014 On 04/06/2023 Spot Bond					0.00000	100.15442				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF015 On 07/09/2021 Spot Bond					0.00000	100.09930				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF016 On 07/09/2023 Spot Bond					0.00000	100.10214				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	99.99989				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.00009				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.55100				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.18735				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF09U SPOT										0.00	0	
Total For EPF09U										0.00	0	
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF10U SPOT										0.00	0	
Total For EPF10U										0.00	0	
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF11U SPOT										0.00	0	
Total For EPF11U										0.00	0	
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF12U SPOT										0.00	0	
Total For EPF12U										0.00	0	
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF13U SPOT										0.00	0	
Total For EPF13U										0.00	0	
EPF14L On 20/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF14U SPOT										0.00	0	
Total For EPF14U										0.00	0	
EPFC4L On 07/11/2020 Spot Bond					0.00000	100.49929				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4L On 12/03/2021 Spot Bond					0.00000	100.00010				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	100.55110				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQS11U SPOT										0.00	0	
Total For EQS11U										0.00	0	
EQT00L On 03/06/2022 Spot Bond					0.00000	100.15597				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00L On 03/06/2024 Spot Bond					0.00000	100.16040				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00 On 16/04/2025 Spot Bond					0.00000	100.94297				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										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	100.40348				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.38444				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.43389				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.38824				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1 On 25/11/2020 Spot Bond			10.00000	108.91100	10.00000	108.88200				0.00	0	
Total ERSA12/JIBAR SPOT										0.00	0	
Total For ERSA12/JIBAR										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.40724				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.37838				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.36922				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.42624				0.00	0	
Total ERSA28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.55000	111.12836	5.55000	111.09531			8,083,020,000,000.00	1,456,400,000	2,740,292,20
Total ES23 SPOT									8,083,020,000,000.00	1,456,400,000	2,740,292,20
Total For ES23									8,083,020,000,000.00	1,456,400,000	2,740,292,20
ES23/R On 25/01/2023 Spot Bond			10.00000	101.41529	10.00000	101.38840			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.21000	101.99761	8.21000	101.95278			35,839,934,000,000.00	4,365,400,000	7,781,321,40
Total ES26 SPOT									35,839,934,000,000.00	4,365,400,000	7,781,321,40
Total For ES26									35,839,934,000,000.00	4,365,400,000	7,781,321,40
ES26/R On 02/04/2026 Spot Bond			7.85000	103.57577	7.85000	103.55399			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.84500	71.55850	11.77000	71.90166			52,904,508,000,000.00	4,466,400,000	5,869,222,70
Total ES33 SPOT									52,904,508,000,000.00	4,466,400,000	5,869,222,70
Total For ES33									52,904,508,000,000.00	4,466,400,000	5,869,222,70
ES33/R On 15/09/2033 Spot Bond			7.50000	100.02034	7.50000	100.00000			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.21000	75.28519	12.21000	75.23646			35,702,040,000,000.00	2,924,000,000	2,732,444,00
Total ES42 SPOT									35,702,040,000,000.00	2,924,000,000	2,732,444,00
Total For ES42									35,702,040,000,000.00	2,924,000,000	2,732,444,00
ES42/R On 25/04/2042 Spot Bond			8.50000	103.32937	8.50000	103.30588			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ESF01U SPOT									0.00	0	
Total For ESF01U									0.00	0	
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ESF02U SPOT									0.00	0	
Total For ESF02U									0.00	0	
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.88716			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.00008			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.33223				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.89539				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	12.10347	100.00000	12.07414				0.00	0	
Total FFA1U SPOT										0.00	0	
Total For FFA1U										0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	19.54899	100.00000	19.50163				0.00	0	
Total FFB1U SPOT										0.00	0	
Total For FFB1U										0.00	0	
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF03U SPOT										0.00	0	
Total For FIF03U										0.00	0	
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF04U SPOT										0.00	0	
Total For FIF04U										0.00	0	
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF07U SPOT										0.00	0	
Total For FIF07U										0.00	0	
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF11U SPOT										0.00	0	
Total For FIF11U										0.00	0	
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF12U SPOT										0.00	0	
Total For FIF12U										0.00	0	
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF13U SPOT										0.00	0	
Total For FIF13U										0.00	0	
FIF14U On 01/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF14U SPOT										0.00	0	
Total For FIF14U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.58640				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.35733				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.39599				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.41496				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.75027				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.45687				0.00	0	4,400,00
Total FIFC35 SPOT										0.00	0	4,400,00
Total For FIFC35										0.00	0	4,400,00
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FPB1U										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.72072				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.43000	5.43000	5.43000	105.99178				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.91250				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	102.74939				0.00	100,000,000	50,000,00
Total FRB18 SPOT										0.00	100,000,000	50,000,00
Total For FRB18										0.00	100,000,000	50,000,00
FRB19 On 14/04/2021 Spot Bond			6.37000	108.54582	6.37000	108.50862				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	102.60538				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.37033				0.00	0	300,000,00
Total FRB21 SPOT										0.00	0	300,000,00
Total For FRB21										0.00	0	300,000,00
FRB22 On 08/12/2022 Spot Bond					0.00000	104.52108				0.00	40,000,000	20,000,00
Total FRB22 SPOT										0.00	40,000,000	20,000,00
Total For FRB22										0.00	40,000,000	20,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	103.05312				0.00	40,000,000	20,000,00
Total FRB23 SPOT										0.00	40,000,000	20,000,00
Total For FRB23										0.00	40,000,000	20,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	101.52715				0.00	290,000,000	452,700,00
Total FRB24 SPOT										0.00	290,000,000	452,700,00
Total For FRB24										0.00	290,000,000	452,700,00
FRB25 On 19/09/2024 Spot Bond					0.00000	99.01080				0.00	340,000,000	417,600,00

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 FRB25 SPOT									0.00	340,000,000	417,600,000
Total For FRB25									0.00	340,000,000	417,600,000
FRB26 On 03/06/2024 Spot Bond					0.00000	96.10488			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.78000	109.12647	8.78000	109.07523			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.46000	167.02051	1.46000	166.94902		43,800,000,000.00		30,000,000	308,000,000
Total FRBI22 SPOT								43,800,000,000.00		30,000,000	308,000,000
Total For FRBI22								43,800,000,000.00		30,000,000	308,000,000
FRBI23 On 07/12/2023 Spot Bond			2.33100	2.33100	2.33100	309.65079		951,048,000,000.00		408,000,000	515,470,400
Total FRBI23 SPOT								951,048,000,000.00		408,000,000	515,470,400
Total For FRBI23								951,048,000,000.00		408,000,000	515,470,400
FRBI25 On 31/01/2025 Spot Bond			3.47500	3.47500	3.47500	139.16468		139,000,000,000.00		40,000,000	20,000,000
Total FRBI25 SPOT								139,000,000,000.00		40,000,000	20,000,000
Total For FRBI25								139,000,000,000.00		40,000,000	20,000,000
FRBI28 On 31/03/2028 Spot Bond			4.13000	185.32117	4.13000	185.21508		826,000,000,000.00		200,000,000	606,000,000
Total FRBI28 SPOT								826,000,000,000.00		200,000,000	606,000,000
Total For FRBI28								826,000,000,000.00		200,000,000	606,000,000
FRBI29 On 31/03/2029 Spot Bond			4.60000	4.60000	4.60000	96.52303		0.00		0	
Total FRBI29 SPOT								0.00		0	
Total For FRBI29								0.00		0	
FRBI33 On 07/12/2033 Spot Bond			5.57000	5.57000	5.57000	191.46992		222,800,000,000.00		40,000,000	20,000,000
Total FRBI33 SPOT								222,800,000,000.00		40,000,000	20,000,000
Total For FRBI33								222,800,000,000.00		40,000,000	20,000,000
FRBI46 On 31/03/2046 Spot Bond			5.59000	82.64723	5.59000	82.59352		0.00		0	
Total FRBI46 SPOT								0.00		0	
Total For FRBI46								0.00		0	
FRBI50 On 31/12/2050 Spot Bond			5.61500	81.73555	5.61500	81.68244		0.00		0	
Total FRBI50 SPOT								0.00		0	
Total For FRBI50								0.00		0	
FRBZ01 On 30/11/2020 Spot Bond			3.46756	3.46756	3.46756	99.23711		0.00		0	
Total FRBZ01 SPOT								0.00		0	
Total For FRBZ01								0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBZ0: On 28/10/2024 Spot Bond			5.44525	5.44525	5.44525	80.30407				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			5.52993	5.52993	5.52993	79.53191				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10: On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC12: On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC12U SPOT										0.00	0	
Total For FRC12U										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.32500	4.32500	4.32500	134.38192				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	79.10676				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	108.91100	10.00000	108.88200				0.00	0	
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC20: On 07/10/2020 Spot Bond					0.00000	101.70101				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.10000	165.59399	2.10000	165.51740				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.96000	163.70343	2.96000	163.62016				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	99.80493				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	99.49221				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	99.65091				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	99.91419				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	102.53633				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	102.50612				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	101.91585				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	99.65853				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25: On 19/10/2020 Spot Bond					0.00000	101.90827				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.60315				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.00009				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	102.93115				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 10/10/2020 Spot Bond					0.00000	101.02593				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	102.94912				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.01335				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.76081				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.17706				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	103.62600	9.80000	103.57213				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.04095				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.04111				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 04/03/2021 Spot Bond					0.00000	100.14096				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.34644				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.53290				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	106.82848				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	101.31884				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.69650				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.41945				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	104.99782				0.00	0	221,000,00
Total FRC286 SPOT										0.00	0	221,000,00
Total For FRC286										0.00	0	221,000,00
FRC28: On 20/12/2022 Spot Bond					0.00000	101.34207				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	102.51746				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	100.94610				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	99.90967				0.00	0	
Total FRC292 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC292										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.82433				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.80906				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.46699				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.47540				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 15/11/2020 Spot Bond					0.00000	101.18392				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.76272				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.86591				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 30/11/2020 Spot Bond					0.00000	100.98377				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	100.62103				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.25944				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 28/12/2020 Spot Bond					0.00000	101.07881				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.72585				0.00	500,000,000	250,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total FRC305 SPOT										0.00	500,000,000	250,000,000
Total For FRC305										0.00	500,000,000	250,000,000
FRC305 On 27/02/2023 Spot Bond					0.00000	100.24625				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	100.48074				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	101.31446				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	101.50524				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 23/02/2021 Spot Bond					0.00000	100.09000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	99.27000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC312 On 20/06/2024 Spot Bond					0.00000	101.64779				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 23/02/2021 Spot Bond					0.00000	109.60000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC314 On 13/10/2026 Spot Bond					0.00000	94.12492				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	99.98435				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.75075				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31(On 20/12/2024 Spot Bond					0.00000	98.75293				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	101.64768				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC32(On 24/10/2020 Spot Bond					0.00000	100.85996				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	101.68452				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32(On 20/06/2026 Spot Bond					0.00000	101.52119				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32(On 02/04/2024 Spot Bond					0.00000	101.13564				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32(On 20/12/2022 Spot Bond					0.00000	101.64784				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32(On 30/09/2022 Spot Bond					0.00000	101.10296				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32(On 27/12/2022 Spot Bond					0.00000	100.25638				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32(On 06/11/2023 Spot Bond					0.00000	100.57370				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 15/10/2022 Spot Bond					0.00000	100.94843				0.00	0	
Total FRC330 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC330										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	100.67592				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	100.67592				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33: On 05/03/2021 Spot Bond					0.00000	100.09133				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.23675				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 13/09/2021 Spot Bond					0.00000	103.69594				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	101.01292				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 09/06/2021 Spot Bond					0.00000	100.02765				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.10026				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.34576				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.94191				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 17/08/2021 Spot Bond					0.00000	100.36314				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.98703				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.66697				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.63076				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.74000	2.74000	2.74000	164.10264				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.68000	2.68000	2.68000	164.23456				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.66000	2.66000	2.66000	164.27857				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD17U SPOT										0.00	0	
Total For FRD17U										0.00	0	
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD19U SPOT										0.00	0	
Total For FRD19U										0.00	0	
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD20U SPOT										0.00	0	
Total For FRD20U										0.00	0	
FRD23 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD23U SPOT										0.00	0	
Total For FRD23U										0.00	0	
FRD24 On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD24U SPOT										0.00	0	
Total For FRD24U										0.00	0	
FRD26 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD26U SPOT										0.00	0	
Total For FRD26U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRD27U SPOT									0.00	0	
Total For FRD27U									0.00	0	
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRD28U SPOT									0.00	0	
Total For FRD28U									0.00	0	
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRD29U SPOT									0.00	0	
Total For FRD29U									0.00	0	
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRD30U SPOT									0.00	0	
Total For FRD30U									0.00	0	
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRD33U SPOT									0.00	0	
Total For FRD33U									0.00	0	
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			5.86500	82.01015	5.86500	81.95535		117,300,000,000.00		20,000,000	10,000,000
Total FRI33 SPOT								117,300,000,000.00		20,000,000	10,000,000
Total For FRI33								117,300,000,000.00		20,000,000	10,000,000
FRI38 On 31/01/2038 Spot Bond			5.25000	97.97680	5.25000	97.91502			0.00	0	
Total FRI38 SPOT									0.00	0	
Total For FRI38									0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.67863			0.00	0	2,200,000,000
Total FRJ022 SPOT									0.00	0	2,200,000,000
Total For FRJ022									0.00	0	2,200,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.15697			0.00	0	
Total FRJ20 SPOT									0.00	0	
Total For FRJ20									0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.46670			0.00	0	
Total FRJ21 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.16988				0.00	0	100,000,00
Total FRJ22 SPOT										0.00	0	100,000,00
Total For FRJ22										0.00	0	100,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.76115				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.94418				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.20756				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.65224				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.02910				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.70396				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS01U SPOT										0.00	0	
Total For FRS01U										0.00	0	
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS02U SPOT										0.00	0	
Total For FRS02U										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.80300	4.80300	4.80300	110.34438				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.17000	5.17000	5.17000	98.95810				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS101 On 23/01/2024 Spot Bond					0.00000	100.13187				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.76621				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.31000	97.20307	5.31000	97.14145				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.19000	199.03132	5.19000	198.90611				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.45000	95.42630	5.45000	95.36511				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.22000	5.22000	5.22000	198.30632				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.87500	136.96640	3.87500	136.89005				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	120.71189	3.70500	120.67878				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.45000	95.42630	5.45000	95.36511				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.34000	196.05413	5.34000	195.92922				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.39000	195.07385	5.39000	194.94907				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.40500	174.13297	3.40500	139.56717				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 07/12/2033 Spot Bond			5.42000	194.48856	5.42000	194.36387				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.45000	95.42630	5.45000	95.36511				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.08000	174.06978	5.08000	173.96132				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.20000	86.55527	6.20000	86.49634				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.97000	175.33140	4.97000	175.22319				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.03000	174.64194	5.03000	174.53360				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.93000	184.86127	5.93000	184.73772				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.13000	87.33918	6.13000	87.28006				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.45000	5.45000	5.45000	95.36511				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.43000	95.67769	5.43000	95.61645				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.84000	176.83604	4.84000	176.72811				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.70000	189.12865	5.70000	189.00456				0.00	0	
Total FRS138 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS138										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.97000	175.33140	4.97000	175.22319				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.97000	175.33140	4.97000	175.22319				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.26000	172.02787	5.26000	171.91904				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14: On 31/01/2025 Spot Bond			4.17500	135.28964	4.17500	135.21206				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14: On 31/01/2022 Spot Bond			1.80000	166.26057	1.80000	166.18635				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.32000	171.35341	5.32000	171.24446				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.36000	170.90546	5.36000	170.79641				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15: On 31/01/2025 Spot Bond			4.14500	135.45625	4.14500	135.37879				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.83500	176.89421	4.83500	176.78630				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.37000	5.37000	5.37000	170.68462				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS15: On 20/06/2022 Spot Bond					0.00000	14.08506				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS15: On 06/06/2023 Spot Bond					0.00000	15.46427				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS15L 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	
FRS16C On 06/06/2024 Spot Bond					0.00000	17.16404				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS16V On 06/06/2025 Spot Bond					0.00000	19.58985				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16W On 01/08/2022 Spot Bond					0.00000	12.91866				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS16X On 01/08/2021 Spot Bond					0.00000	12.14225				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS16L 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	
FRS17C On 01/08/2022 Spot Bond					0.00000	7.09110				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17V On 16/10/2022 Spot Bond					0.00000	100.93964				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17Z On 16/10/2024 Spot Bond					0.00000	101.02957				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17Y 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	
FRS17A 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS177 On 19/07/2024 Spot Bond					0.00000	16.25133				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	99.94240				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	101.35226				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS183 On 04/10/2021 Spot Bond					0.00000	128.53631				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	145.56816				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	138.62625				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	151.72429				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	127.18610				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	21.77447				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.56311				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.64466				0.00	0	
Total FRS199 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.49680				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.28428				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	0.00000				0.00	0	
Total FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS20 On 15/03/2021 Spot Bond					0.00000	106.21869				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	101.01804				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	116.58525				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	126.17809				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.38255				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 20/12/2020 Spot Bond					0.00000	137.19646				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS21 On 03/09/2021 Spot Bond					0.00000	118.00657				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21 On 04/03/2021 Spot Bond					0.00000	104.04123				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	102.25156				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.18798				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	101.57497				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	102.05407				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	102.73593				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	101.59310				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	101.00304				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	101.70553				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	101.21741				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	

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 07/08/2025 Spot Bond				100.00000	0.00000	101.43262				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS22 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	100.48868				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	93.38514				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	94.54716				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	93.94276				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 31/03/2032 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 On 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.59100	2.59100	2.59100	307.29320				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.48100	308.43715	2.48100	308.28795				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.20100	3.20100	3.20100	301.84766				0.00	0	
Total FRS43 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.59000	166.72939	1.59000	166.65683				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	100.77375				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.29000	167.40229	1.29000	167.33215				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.63923				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.15000	90.71194	5.15000	90.65523				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.71000	67.27307	4.71000	98.27114				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.29500	3.29500	3.29500	140.20237				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.57500	3.57500	3.57500	138.59198				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.39100	3.39100	3.39100	300.17566				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX20 On 01/10/2020 Spot Bond			3.90000	104.20798	3.90000	104.18575				0.00	0	
Total FRX20 SPOT										0.00	0	
Total For FRX20										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.01000	5.01000	5.01000	106.56761				0.00	0	1,381,000,00
Total FRX23 SPOT										0.00	0	1,381,000,00
Total For FRX23										0.00	0	1,381,000,00
FRX24 On 10/12/2024 Spot Bond			6.17500	119.67122	6.17500	119.63146				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.38000	115.25330	6.38000	115.21397			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.01000	116.44802	7.01000	116.40419		28,741,000,000.00	4,100,000,000	2,658,000,000	
Total FRX26 SPOT								28,741,000,000.00	4,100,000,000	2,658,000,000	
Total For FRX26								28,741,000,000.00	4,100,000,000	2,658,000,000	
FRX27 On 07/03/2027 Spot Bond			7.13000	115.90054	7.13000	115.85568		0.00	0	63,900,000	
Total FRX27 SPOT								0.00	0	63,900,000	
Total For FRX27								0.00	0	63,900,000	
FRX28 On 26/07/2028 Spot Bond			7.59000	116.18216	7.59000	116.13514		0.00	0	1,097,000,000	
Total FRX28 SPOT								0.00	0	1,097,000,000	
Total For FRX28								0.00	0	1,097,000,000	
FRX30 On 31/01/2030 Spot Bond			8.64000	108.25837	8.64000	108.20861		0.00	0		
Total FRX30 SPOT								0.00	0	0	
Total For FRX30								0.00	0	0	
FRX31 On 21/02/2031 Spot Bond			9.23000	102.44205	9.23000	102.39183		2,215,200,000.00	240,000,000	129,800,000	
Total FRX31 SPOT								2,215,200,000.00	240,000,000	129,800,000	
Total For FRX31								2,215,200,000.00	240,000,000	129,800,000	
FRX32 On 31/03/2032 Spot Bond			9.47000	112.12426	9.47000	112.06759		4,166,800,000.00	440,000,000	460,900,000	
Total FRX32 SPOT								4,166,800,000.00	440,000,000	460,900,000	
Total For FRX32								4,166,800,000.00	440,000,000	460,900,000	
FRX45 On 14/04/2045 Spot Bond			11.30500	76.09825	11.30500	76.05253		0.00	0		
Total FRX45 SPOT								0.00	0	0	
Total For FRX45								0.00	0	0	
FS3A5L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total FS3A5U SPOT								0.00	0	0	
Total For FS3A5U								0.00	0	0	
FS3B1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total FS3B1U SPOT								0.00	0	0	
Total For FS3B1U								0.00	0	0	
FS3C1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total FS3C1U SPOT								0.00	0	0	
Total For FS3C1U								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
FS3D1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3D1U SPOT										0.00	0	
Total For FS3D1U										0.00	0	
FS4A4L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A4U SPOT										0.00	0	
Total For FS4A4U										0.00	0	
FS4A5L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A5U SPOT										0.00	0	
Total For FS4A5U										0.00	0	
FS4B1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4B1U SPOT										0.00	0	
Total For FS4B1U										0.00	0	
FS4C1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4C1U SPOT										0.00	0	
Total For FS4C1U										0.00	0	
FS4D1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.79667				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.83810				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.33568				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6C1U SPOT										0.00	0	
Total For FS6C1U										0.00	0	
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6D1U SPOT										0.00	0	
Total For FS6D1U										0.00	0	
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6E1U SPOT										0.00	0	
Total For FS6E1U										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.29968				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.31869				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.33022				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.33361				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	100.78112				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.41193				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.03771				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH2A1U SPOT										0.00	0	
Total For GH2A1U										0.00	0	
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH31U SPOT										0.00	0	
Total For GH31U										0.00	0	
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH41U SPOT										0.00	0	
Total For GH41U										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.26208				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.20355				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.27198				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.28917				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.40674				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB17U SPOT										0.00	0	
Total For GRB17U										0.00	0	
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB18U SPOT										0.00	0	
Total For GRB18U										0.00	0	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB19U SPOT										0.00	0	
Total For GRB19U										0.00	0	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB21U SPOT										0.00	0	
Total For GRB21U										0.00	0	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB22U SPOT										0.00	0	
Total For GRB22U										0.00	0	
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB23U SPOT										0.00	0	
Total For GRB23U										0.00	0	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB24U SPOT										0.00	0	
Total For GRB24U										0.00	0	
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB25U SPOT										0.00	0	
Total For GRB25U										0.00	0	
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB27U SPOT										0.00	0	
Total For GRB27U										0.00	0	
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB28U SPOT										0.00	0	
Total For GRB28U										0.00	0	
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB29U SPOT										0.00	0	
Total For GRB29U										0.00	0	
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB30U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For GRB30U									0.00	0	
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total GRB31U SPOT									0.00	0	
Total For GRB31U									0.00	0	
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total GRB32U SPOT									0.00	0	
Total For GRB32U									0.00	0	
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total GRB33U SPOT									0.00	0	
Total For GRB33U									0.00	0	
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total GRB34U SPOT									0.00	0	
Total For GRB34U									0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.20000	104.52396	4.20000	104.46375		420,000,000,000.00		100,000,000	50,000,000
Total GRL35 SPOT								420,000,000,000.00		100,000,000	50,000,000
Total For GRL35								420,000,000,000.00		100,000,000	50,000,000
GRT07 On 21/02/2024 Spot Bond					0.00000	102.08079			0.00	0	
Total GRT07 SPOT									0.00	0	
Total For GRT07									0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.54683			0.00	0	
Total GRT11 SPOT									0.00	0	
Total For GRT11									0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.67902			0.00	0	
Total GRT14 SPOT									0.00	0	
Total For GRT14									0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.14489			0.00	0	
Total GRT16 SPOT									0.00	0	
Total For GRT16									0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.60000	116.93293	5.60000	116.89764			0.00	0	
Total GRT17 SPOT									0.00	0	
Total For GRT17									0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.00007			0.00	20,000,000	10,000,000
Total GRT19 SPOT									0.00	20,000,000	10,000,000
Total For GRT19									0.00	20,000,000	10,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	102.13965			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.73000	107.57122	8.73000	107.52100				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.90857				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.15764				0.00	40,000,000	20,000,00
Total GRT23 SPOT										0.00	40,000,000	20,000,00
Total For GRT23										0.00	40,000,000	20,000,00
GRT24 On 09/03/2023 Spot Bond					0.00000	98.61354				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.37770				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.90082				0.00	0	28,600,00
Total GRT26G SPOT										0.00	0	28,600,00
Total For GRT26G										0.00	0	28,600,00
GRT27 On 28/09/2023 Spot Bond					0.00000	99.38514				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.04818				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.05031				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.27569				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.23074				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT32 On 18/04/2024 Spot Bond					0.00000	99.53773				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.79842				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.21969				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.63097				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.16529				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.67909				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.09618				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.52297				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.35197				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	99.85482				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	99.84895				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	99.83685				0.00	0	1,000,000.00
Total GRT45 SPOT										0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT45										0.00	0	1,000,000,00
GRT46 On 24/06/2021 Spot Bond					0.00000	99.84591				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX01U SPOT										0.00	0	
Total For GRX01U										0.00	0	
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX02U SPOT										0.00	0	
Total For GRX02U										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.27799				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.17981				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.82098				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.35807				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	100.19691				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL02U SPOT										0.00	0	
Total For HIL02U										0.00	0	
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL03U SPOT										0.00	0	
Total For HIL03U										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.17905				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.08331				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.36991				0.00	0	2,100,00
Total HILB09 SPOT										0.00	0	2,100,00
Total For HILB09										0.00	0	2,100,00
HILB10 On 17/03/2022 Spot Bond					0.00000	100.09092				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.30317				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.14481				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.04383				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF04/ On 25/11/2020 Spot Bond			10.00000	108.91100	10.00000	108.88200				0.00	0	
Total HPF04/JIBAR SPOT										0.00	0	
Total For HPF04/JIBAR										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.24213				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.16934				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.14861				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.93100	304.39792	2.93100	304.24328			175,860,000,000.00		60,000,000	30,000,00
Total HWAY23 SPOT									175,860,000,000.00		60,000,000	30,000,00
Total For HWAY23									175,860,000,000.00		60,000,000	30,000,00
HWAY2 On 07/12/2024 Spot Bond			3.29100	3.29100	3.29100	306.45210			0.00		0	
Total HWAY24 SPOT									0.00		0	
Total For HWAY24									0.00		0	
HWAY3 On 28/08/2030 Spot Bond			10.26000	106.78395	10.26000	101.11339			0.00		0	
Total HWAY30 SPOT									0.00		0	
Total For HWAY30									0.00		0	
HWAY3 On 28/02/2033 Spot Bond			5.19500	73.33627	5.19500	90.81732			0.00		0	
Total HWAY33 SPOT									0.00		0	
Total For HWAY33									0.00		0	
HWAY3 On 31/07/2034 Spot Bond			11.83000	83.77521	11.83000	83.72289			21,294,000,000,000.00		1,800,000,000	5,679,688,60
Total HWAY34 SPOT									21,294,000,000,000.00		1,800,000,000	5,679,688,60
Total For HWAY34									21,294,000,000,000.00		1,800,000,000	5,679,688,60
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.26058	100.00000	10.23798			0.00		0	
Total HWAY34/R208 SPOT									0.00		0	
Total For HWAY34/R208									0.00		0	
HWAY3 On 31/07/2035 Spot Bond			11.86000	83.11565	11.86000	83.06362			0.00		0	6,426,400,00
Total HWAY35 SPOT									0.00		0	6,426,400,00
Total For HWAY35									0.00		0	6,426,400,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.25992	100.00000	10.23733			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 Intert
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.13638				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	100.91538				0.00	0	10,000,000.00
Total HWF12 SPOT										0.00	0	10,000,000.00
Total For HWF12										0.00	0	10,000,000.00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.23308				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	108.91100	10.00000	108.88200				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.78500	143.26256	2.72500	143.54742		067,710,160,500,000.00	742,445,300,000	501,997,229,000		
Total I2025 SPOT								57,710,160,500,000.00	742,445,300,000	501,997,229,000		
Total For I2025								57,710,160,500,000.00	742,445,300,000	501,997,229,000		
I2029 On 31/03/2029 Spot Bond			3.73000	103.19880	3.73000	103.14196		41,934,152,000,000.00	11,242,400,000	173,247,200,000		
Total I2029 SPOT								11,934,152,000,000.00	11,242,400,000	173,247,200,000		
Total For I2029								11,934,152,000,000.00	11,242,400,000	173,247,200,000		
I2033 On 28/02/2033 Spot Bond			4.36500	96.08962	4.36500	96.03317		231,481,188,000,000.00	53,031,200,000	212,509,400,000		
Total I2033 SPOT								31,481,188,000,000.00	53,031,200,000	212,509,400,000		
Total For I2033								31,481,188,000,000.00	53,031,200,000	212,509,400,000		
I2038 On 31/01/2038 Spot Bond			4.63000	106.42457	4.55000	107.51354		975,714,162,000,000.00	210,737,400,000	298,031,010,000		
Total I2038 SPOT								5,714,162,000,000.00	210,737,400,000	298,031,010,000		
Total For I2038								5,714,162,000,000.00	210,737,400,000	298,031,010,000		
I2046 On 31/03/2046 Spot Bond			4.59000	97.27127	4.59000	97.21321		149,331,410,000,000.00	250,399,000,000	196,489,523,000		
Total I2046 SPOT								19,331,410,000,000.00	250,399,000,000	196,489,523,000		
Total For I2046								19,331,410,000,000.00	250,399,000,000	196,489,523,000		
I2050 On 31/12/2050 Spot Bond			4.67000	96.66412	4.61500	97.58851		977,317,052,000,000.00	209,275,600,000	251,583,725,800		
Total I2050 SPOT								7,317,052,000,000.00	209,275,600,000	251,583,725,800		
Total For I2050								7,317,052,000,000.00	209,275,600,000	251,583,725,800		
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total IB121U SPOT									0.00	0		
Total For IB121U									0.00	0		
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IB122U SPOT										0.00	0	
Total For IB122U										0.00	0	
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB125U SPOT										0.00	0	
Total For IB125U										0.00	0	
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB126U SPOT										0.00	0	
Total For IB126U										0.00	0	
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB139U SPOT										0.00	0	
Total For IB139U										0.00	0	
IB144U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB144U SPOT										0.00	0	
Total For IB144U										0.00	0	
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	
IB151U On 08/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB151U SPOT										0.00	0	
Total For IB151U										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			5.41500	5.41500	5.41500	108.61763				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.22711				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.05100	303.33176	3.05100	303.17569				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.19773				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL113 On 21/05/2021 Spot Bond					0.00000	100.31067				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.54074				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.32563				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.37692				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	100.91235				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.77831				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.41640				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.94678				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.35081				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.97018				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.47437				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	99.90537				0.00	0	
Total IBL133 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.87303				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.30408				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.28419				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.49378				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.44198				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.38270				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.32175				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.32002				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.03524				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.90117				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.20421				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.24093				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.25178				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.37578				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.32000	1.32000	1.32000	167.26444				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	108.91100	10.00000	108.88200				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.06000	113.60481	6.06000	113.56795			606,000,000,000.00	100,000,000	50,000,000	
Total IBL60 SPOT									606,000,000,000.00	100,000,000	50,000,000	
Total For IBL60									606,000,000,000.00	100,000,000	50,000,000	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.02683				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.44000	167.06537	1.44000	166.99402				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	100.44089				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.90000	111.47202	5.90000	111.43680				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL81U SPOT										0.00	0	
Total For IBL81U										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.86709				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
IBL88 On 20/05/2021 Spot Bond			5.34000	106.58845	5.34000	106.55792				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	65.22236	100.00000	65.07880				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.30554				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.72563				0.00	129,000,000	86,000,000
Total IBL95 SPOT										0.00	129,000,000	86,000,000
Total For IBL95										0.00	129,000,000	86,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	102.59027				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	9.86161	100.00000	9.83990				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			5.30000	103.62829	5.30000	103.59836				0.00	0	
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.93000	108.64065	7.93000	108.59476				0.00	0	2,214,995,400
Total IDCG06 SPOT										0.00	0	2,214,995,400
Total For IDCG06										0.00	0	2,214,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.53589				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.22000	110.21071	10.22000	110.34257				0.00	0	410,000,000
Total IDCG08 SPOT										0.00	0	410,000,000
Total For IDCG08										0.00	0	410,000,000
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.10503				0.00	0	
Total IDCG10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.55000	113.69199	8.55000	113.63999				0.00	0	430,000,00
Total IDCG11 SPOT										0.00	0	430,000,00
Total For IDCG11										0.00	0	430,000,00
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.70217				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.13776				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.43404				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.03558				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.70385				0.00	0	68,200,00
Total IDCG16 SPOT										0.00	0	68,200,00
Total For IDCG16										0.00	0	68,200,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.49831				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.00005				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.12245				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	99.95269				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.94940				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.08225				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG2 On 29/01/2027 Spot Bond					0.00000	100.75028				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	99.98639				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	8.85351	100.00000	8.83391				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	
IDCP4L On 08/09/2027 Spot Bond			100.00000	4.49140	100.00000	4.47423				0.00	0	
Total IDCP4U SPOT										0.00	0	
Total For IDCP4U										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.43000	106.92712	7.43000	106.88450				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.15500	105.72965	5.15500	105.70026				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	
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	
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	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	108.91100	10.00000	108.88200				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.20035				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.72859				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.60148				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	92.37846				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.03096				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	101.35648				0.00	200,000,000	100,000,000
Total INLV02 SPOT										0.00	200,000,000	100,000,000
Total For INLV02										0.00	200,000,000	100,000,000
INLV03 On 11/02/2021 Spot Bond					0.00000	101.28672				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.60000	103.61217	6.60000	103.57568				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.77739				0.00	14,145,000	1,007,072,500
Total INLV05 SPOT										0.00	14,145,000	1,007,072,500
Total For INLV05										0.00	14,145,000	1,007,072,500
IPC31U On 06/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPC31U SPOT										0.00	0	
Total For IPC31U										0.00	0	
IPC32U On 06/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPC32U SPOT										0.00	0	
Total For IPC32U										0.00	0	
IPF01/J On 25/11/2020 Spot Bond			10.00000	108.91100	10.00000	108.88200				0.00	0	
Total IPF01/JIBAR SPOT										0.00	0	
Total For IPF01/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
IPF13 On 04/12/2020 Spot Bond					0.00000	100.14633				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	99.99658				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	99.95723				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	101.28137				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.30436				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.32734				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.38494				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF23U SPOT										0.00	0	
Total For IPF23U										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.61194				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.96012				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.49830				0.00	0	
Total IPF26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IPF26									0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.50734			0.00	0	
Total IPF27 SPOT									0.00	0	
Total For IPF27									0.00	0	
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IPF28U SPOT									0.00	0	
Total For IPF28U									0.00	0	
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IPF29U SPOT									0.00	0	
Total For IPF29U									0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.24030			0.00	0	
Total IPF30 SPOT									0.00	0	
Total For IPF30									0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.45055			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.19879			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.00006			0.00	0	
Total IPF33 SPOT									0.00	0	
Total For IPF33									0.00	0	
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IPL8/JIBAR SPOT									0.00	0	
Total For IPL8/JIBAR									0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.34944	2.75000	100.34200			0.00	0	
Total IV017/R212 SPOT									0.00	0	
Total For IV017/R212									0.00	0	
IV019 On 31/03/2028 Spot Bond			6.93000	154.34963	6.93000	154.23832			0.00	0	
Total IV019 SPOT									0.00	0	
Total For IV019									0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	101.03518			0.00	0	
Total IV033 SPOT									0.00	0	
Total For IV033									0.00	0	
IV034 On 11/02/2021 Spot Bond			6.60000	103.46608	6.60000	103.42965			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	104.82522				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	103.19946				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	99.81454				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.54000	3.54000	3.54000	162.35750				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.99297				0.00	0	400,000,0€
Total IV040 SPOT										0.00	0	400,000,0€
Total For IV040										0.00	0	400,000,0€
IV041 On 29/09/2021 Spot Bond			7.42000	110.01026	7.42000	109.96670				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.35606				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.43500	7.43500	7.43500	109.55805				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.99293				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.51000	164.68894	2.51000	164.60915				0.00	0	370,000,0€
Total IV045 SPOT										0.00	0	370,000,0€
Total For IV045										0.00	0	370,000,0€
IV046 On 21/06/2022 Spot Bond					0.00000	100.52236				0.00	0	200,500,0€
Total IV046 SPOT										0.00	0	200,500,0€
Total For IV046										0.00	0	200,500,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV050 On 26/06/2024 Spot Bond					0.00000	100.44023				0.00	200,000,000	100,000,000
Total IV050 SPOT										0.00	200,000,000	100,000,000
Total For IV050										0.00	200,000,000	100,000,000
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV100U SPOT										0.00	0	
Total For IV100U										0.00	0	
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV115U SPOT										0.00	0	
Total For IV115U										0.00	0	
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV125U SPOT										0.00	0	
Total For IV125U										0.00	0	
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV142U SPOT										0.00	0	
Total For IV142U										0.00	0	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV164U SPOT										0.00	0	
Total For IV164U										0.00	0	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV166U SPOT										0.00	0	
Total For IV166U										0.00	0	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV168U SPOT										0.00	0	
Total For IV168U										0.00	0	
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV170U SPOT										0.00	0	
Total For IV170U										0.00	0	
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV171U SPOT										0.00	0	
Total For IV171U										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.63000	167.91697	5.63000	167.80743				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	108.91100	10.00000	108.88200				0.00	0	
Total IVC005/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 IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	101.21101				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.60000	100.35228	10.60000	100.29596				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			5.91500	108.66558	5.91500	108.63097				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.33279				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.36435				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.34331				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.05685				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.56500	105.91467	5.56500	105.88308				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.48712				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.15384				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.01508				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.22738				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.33850				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.16191				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.09874				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.15208				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	99.90766				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.66042				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.60038				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.98035				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	100.55222				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.81570				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.17477				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	99.95649				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2020 Spot Bond					0.00000	99.91476				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	99.89038				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	100.34064				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	100.35073				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	101.06587				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	100.37148				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.10702				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.15388				0.00	0	
Total IVC177 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.15605				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.88138				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.88137				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.46370				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.47443				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC96U SPOT										0.00	0	
Total For IVC96U										0.00	0	
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC99U SPOT										0.00	0	
Total For IVC99U										0.00	0	
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	
IVZ010 On 17/09/2020 Spot Bond			3.90000	3.90000	3.90000	99.91459				0.00	0	
Total IVZ010 SPOT										0.00	0	
Total For IVZ010										0.00	0	
IVZ011 On 15/10/2020 Spot Bond			3.90000	3.90000	3.90000	99.61682				0.00	0	
Total IVZ011 SPOT										0.00	0	
Total For IVZ011										0.00	0	
IVZ012 On 22/10/2020 Spot Bond			3.90000	3.90000	3.90000	99.54265				0.00	0	
Total IVZ012 SPOT										0.00	0	
Total For IVZ012										0.00	0	
IVZ013 On 29/10/2020 Spot Bond			3.90000	3.90000	3.90000	99.46859				0.00	0	
Total IVZ013 SPOT										0.00	0	
Total For IVZ013										0.00	0	
IVZ014 On 05/11/2020 Spot Bond			3.95000	3.95000	3.95000	99.38693				0.00	0	
Total IVZ014 SPOT										0.00	0	
Total For IVZ014										0.00	0	
IVZ015 On 12/11/2020 Spot Bond			3.95000	3.95000	3.95000	99.31216				0.00	0	
Total IVZ015 SPOT										0.00	0	
Total For IVZ015										0.00	0	
IVZ016 On 19/11/2020 Spot Bond			3.95000	3.95000	3.95000	99.23750				0.00	0	
Total IVZ016 SPOT										0.00	0	
Total For IVZ016										0.00	0	
IVZ017 On 26/11/2020 Spot Bond			3.95000	3.95000	3.95000	99.16296				0.00	0	
Total IVZ017 SPOT										0.00	0	
Total For IVZ017										0.00	0	
IVZ018 On 03/12/2020 Spot Bond			3.95000	3.95000	3.95000	99.08852				0.00	0	
Total IVZ018 SPOT										0.00	0	
Total For IVZ018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
IVZ019 On 07/12/2020 Spot Bond			3.95000	3.95000	3.95000	99.04604				0.00	0	
Total IVZ019 SPOT										0.00	0	
Total For IVZ019										0.00	0	
IVZ020 On 11/12/2020 Spot Bond			3.95000	3.95000	3.95000	99.00359				0.00	0	
Total IVZ020 SPOT										0.00	0	
Total For IVZ020										0.00	0	
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JAS03U SPOT										0.00	0	
Total For JAS03U										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	99.87479				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	101.03906				0.00	0	4,006,200,00
Total KAP006 SPOT										0.00	0	4,006,200,00
Total For KAP006										0.00	0	4,006,200,00
KAP007 On 26/10/2021 Spot Bond			6.90000	107.47759	6.90000	107.43776				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP010 On 15/09/2020 Spot Bond					0.00000	99.98683				0.00	0	
Total KAP010 SPOT										0.00	0	
Total For KAP010										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.11187				0.00	0	6,025,400,00
Total KAP012 SPOT										0.00	0	6,025,400,00
Total For KAP012										0.00	0	6,025,400,00
KAP013 On 24/05/2022 Spot Bond					0.00000	97.59142				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.86627				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.38587				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	100.24833			0.00	0	
Total KAP016 SPOT									0.00	0	
Total For KAP016									0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.45617			0.00	0	
Total KAP11 SPOT									0.00	0	
Total For KAP11									0.00	0	
KW01 On 31/10/2027 Spot Bond			8.52000	131.26035	8.52000	131.20083			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	95.27463			0.00	0	
Total LBK15 SPOT									0.00	0	
Total For LBK15									0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	91.50100			0.00	0	
Total LBK18 SPOT									0.00	0	
Total For LBK18									0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.38000	108.92059	6.38000	108.88322			0.00	0	
Total LBK20 SPOT									0.00	0	
Total For LBK20									0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	92.78888			0.00	0	28,500,00
Total LBK23 SPOT									0.00	0	28,500,00
Total For LBK23									0.00	0	28,500,00
LBK24 On 10/10/2024 Spot Bond			9.40000	107.40741	9.40000	107.35352			0.00	0	830,716,70
Total LBK24 SPOT									0.00	0	830,716,70
Total For LBK24									0.00	0	830,716,70
LBK26 On 23/03/2021 Spot Bond					0.00000	95.68112			0.00	0	
Total LBK26 SPOT									0.00	0	
Total For LBK26									0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	93.31344			0.00	0	
Total LBK27 SPOT									0.00	0	
Total For LBK27									0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.33000	94.93297	12.33000	94.87126			0.00	0	2,000,00

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 LBK28 SPOT										0.00	0	2,000,00
Total For LBK28										0.00	0	2,000,00
LBK29 On 07/06/2023 Spot Bond			9.47000	103.22949	9.47000	103.17731				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	92.72635				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	90.68246				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.52053				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.58566				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.75796				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.38076				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	81.93910				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LBK39U SPOT										0.00	0	
Total For LBK39U										0.00	0	
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LBK40U SPOT										0.00	0	
Total For LBK40U										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.39647				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL06 On 04/10/2022 Spot Bond			5.95000	112.67818	5.95000	112.64208				0.00	0	2,510,300,00
Total LGL06 SPOT										0.00	0	2,510,300,00
Total For LGL06										0.00	0	2,510,300,00
LGL07 On 04/10/2022 Spot Bond					0.00000	102.82255				0.00	0	9,800,00
Total LGL07 SPOT										0.00	0	9,800,00
Total For LGL07										0.00	0	9,800,00
LGL08 On 28/02/2023 Spot Bond					0.00000	100.72220				0.00	60,000,000	30,000,00
Total LGL08 SPOT										0.00	60,000,000	30,000,00
Total For LGL08										0.00	60,000,000	30,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	100.38340				0.00	120,000,000	61,300,00
Total LGL09 SPOT										0.00	120,000,000	61,300,00
Total For LGL09										0.00	120,000,000	61,300,00
LGL10 On 08/10/2025 Spot Bond					0.00000	100.32877				0.00	0	504,000,00
Total LGL10 SPOT										0.00	0	504,000,00
Total For LGL10										0.00	0	504,000,00
LGL11 On 09/09/2026 Spot Bond					0.00000	100.08665				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHC17L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC17U SPOT										0.00	0	
Total For LHC17U										0.00	0	
LHC18L On 17/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC18U SPOT										0.00	0	
Total For LHC18U										0.00	0	
LHC19L On 08/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC19U SPOT										0.00	0	
Total For LHC19U										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	100.82824				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	100.69817				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.81910				0.00	0	
Total LHL28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	100.13280				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.99183				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.40585				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.41674				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.34039				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.35394				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.36411				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 22/09/2020 Spot Bond					0.00000	99.91507				0.00	0	
Total MAQ190 SPOT										0.00	0	
Total For MAQ190										0.00	0	
MBC29 On 02/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MBC29U SPOT										0.00	0	
Total For MBC29U										0.00	0	
MBC30 On 09/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MBC30U SPOT										0.00	0	
Total For MBC30U										0.00	0	
MBF05! On 21/05/2021 Spot Bond					0.00000	100.30285				0.00	0	200,000,00
Total MBF059 SPOT										0.00	0	200,000,00
Total For MBF059										0.00	0	200,000,00
MBF06 On 17/08/2021 Spot Bond					0.00000	100.40499				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.19163				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2020 Spot Bond					0.00000	100.99776				0.00	0	
Total MBF064 SPOT										0.00	0	
Total For MBF064										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.63530				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	100.59829				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03: On 23/02/2021 Spot Bond					0.00000	100.38803				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.27841				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.90155				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.69556				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.70443				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	101.06830				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.08936				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
MBP04 On 26/02/2022 Spot Bond					0.00000	99.88908				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.24459				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	101.06831				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.08938				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.26535				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.00007				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.72500	102.59535	4.72500	102.56932			283,500,000,000.00	60,000,000	533,200,000	
Total MMIG02 SPOT									283,500,000,000.00	60,000,000	533,200,000	
Total For MMIG02									283,500,000,000.00	60,000,000	533,200,000	
MMIG0 On 12/08/2025 Spot Bond			7.47500	7.47500	7.47500	116.48082			0.00	0		
Total MMIG04 SPOT									0.00	0		
Total For MMIG04									0.00	0		
MMIG0 On 12/08/2022 Spot Bond			5.46000	110.66683	5.46000	110.63444			109,200,000,000.00	20,000,000	1,060,000,000	
Total MMIG05 SPOT									109,200,000,000.00	20,000,000	1,060,000,000	
Total For MMIG05									109,200,000,000.00	20,000,000	1,060,000,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.81729			0.00	0		
Total MMIG06 SPOT									0.00	0		
Total For MMIG06									0.00	0		
MMIG0 On 18/09/2024 Spot Bond					0.00000	96.85967			0.00	0	32,500,000	
Total MMIG07 SPOT									0.00	0	32,500,000	
Total For MMIG07									0.00	0	32,500,000	
MML01 On 10/12/2026 Spot Bond					0.00000	97.88128			0.00	0		
Total MML01 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			8.08000	108.29912	8.08000	108.25226			0.00	0	30,100,00
Total MML02 SPOT									0.00	0	30,100,00
Total For MML02									0.00	0	30,100,00
MTN07 On 13/07/2022 Spot Bond					0.00000	100.10538			0.00	0	
Total MTN07 SPOT									0.00	0	
Total For MTN07									0.00	0	
MTN08 On 11/10/2020 Spot Bond					0.00000	101.05666			0.00	0	
Total MTN08 SPOT									0.00	0	
Total For MTN08									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.55524			0.00	0	
Total MTN09 SPOT									0.00	0	
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.66221			0.00	0	
Total MTN10 SPOT									0.00	0	
Total For MTN10									0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	99.88764			0.00	0	
Total MTN11 SPOT									0.00	0	
Total For MTN11									0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.70343			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	97.82376			0.00	0	
Total MTN13 SPOT									0.00	0	
Total For MTN13									0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.47997			0.00	0	
Total MTN14 SPOT									0.00	0	
Total For MTN14									0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.49841			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.34965			0.00	0	
Total MTN16 SPOT									0.00	0	
Total For MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.12489			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.56250				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.10409				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.86259				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.51275				0.00	260,000,000	130,000,000
Total MTN21 SPOT										0.00	260,000,000	130,000,000
Total For MTN21										0.00	260,000,000	130,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	100.84990				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.03000	103.20972	8.03000	102.07161				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.91372				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.52625				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA3U SPOT										0.00	0	
Total For MWA3U										0.00	0	
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA4U SPOT										0.00	0	
Total For MWA4U										0.00	0	
MWAR(On 22/02/2021 Spot Bond					0.00000	100.31834				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.31269				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.31269				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.16429				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/09/2020 Spot Bond					0.00000	101.25829				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	101.31479				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	101.39485				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.78553				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	102.74477				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.21791				0.00	0	
Total N7B25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For N7B25									0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.55582			0.00	0	
Total N7C25 SPOT									0.00	0	
Total For N7C25									0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.84311			0.00	0	
Total N7D25 SPOT									0.00	0	
Total For N7D25									0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	102.10736			0.00	0	
Total N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.52000	108.22207	5.52000	108.19005			0.00	0	
Total NAM01 SPOT									0.00	0	
Total For NAM01									0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.00000	111.82017	6.00000	111.78425			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.96000	108.25460	8.96000	108.20304			0.00	0	3,400,00
Total NAM04 SPOT									0.00	0	3,400,00
Total For NAM04									0.00	0	3,400,00
NBG01 On 29/04/2022 Spot Bond					0.00000	100.19089			0.00	0	
Total NBG01G SPOT									0.00	0	
Total For NBG01G									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.82554			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.67455			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.79311			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.71022			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBK11 On 28/11/2020 Spot Bond			5.11500	103.40220	5.11500	103.37352			0.00	0	14,200,00

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 NBK11A SPOT									0.00	0	14,200,00
Total For NBK11A									0.00	0	14,200,00
NBK12/On 19/03/2021 Spot Bond			5.30000	101.94385	5.30000	101.91488			0.00	0	
Total NBK12A SPOT									0.00	0	
Total For NBK12A									0.00	0	
NBK12/On 19/03/2021 Spot Bond			9.38000	99.92530	9.38000	99.90042			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13/On 19/03/2024 Spot Bond			5.56500	113.03100	5.56500	112.99728			0.00	0	21,580,00
Total NBK13A SPOT									0.00	0	21,580,00
Total For NBK13A									0.00	0	21,580,00
NBK14/On 25/06/2021 Spot Bond			4.42000	105.75651	4.42000	105.73126			0.00	0	25,000,00
Total NBK14A SPOT									0.00	0	25,000,00
Total For NBK14A									0.00	0	25,000,00
NBK15/On 11/02/2022 Spot Bond			4.86500	106.11006	4.86500	106.08234			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16/On 12/02/2025 Spot Bond			6.42000	112.31573	6.42000	112.27716		1,284,000,000,000.00		200,000,000	149,200,00
Total NBK16A SPOT								1,284,000,000,000.00		200,000,000	149,200,00
Total For NBK16A								1,284,000,000,000.00		200,000,000	149,200,00
NBK17/On 22/04/2026 Spot Bond			6.85000	118.19912	6.85000	118.15562		411,000,000,000.00		60,000,000	1,290,000,00
Total NBK17A SPOT								411,000,000,000.00		60,000,000	1,290,000,00
Total For NBK17A								411,000,000,000.00		60,000,000	1,290,000,00
NBK19/On 01/06/2022 Spot Bond			5.39500	109.64009	5.39500	109.60821		0.00		0	
Total NBK19A SPOT								0.00		0	
Total For NBK19A								0.00		0	
NBK20/On 01/06/2026 Spot Bond			6.84000	119.41283	6.84000	119.36895		0.00		0	
Total NBK20A SPOT								0.00		0	
Total For NBK20A								0.00		0	
NBK20/On 25/06/2021 Spot Bond					0.00000	101.41742		0.00		0	10,700,000,00
Total NBK20B SPOT								0.00		0	10,700,000,00
Total For NBK20B								0.00		0	10,700,000,00
NBK21/On 21/07/2027 Spot Bond			7.45000	118.43874	7.45000	118.39166		3,427,000,000,000.00		460,000,000	230,000,00
Total NBK21A SPOT								3,427,000,000,000.00		460,000,000	230,000,00
Total For NBK21A								3,427,000,000,000.00		460,000,000	230,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK22/ On 19/11/2022 Spot Bond			5.38000	112.77058	5.38000	112.73805				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			6.56500	121.29378	6.56500	121.25120				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			7.60500	121.69664	7.60500	121.64728				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.48458				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			4.96000	4.96000	4.96000	113.67120				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.03718				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	24.61118	100.00000	24.55700				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.12036				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			7.79000	119.00922	7.79000	118.95981				0.00	0	17,000,00
Total NBK27A SPOT										0.00	0	17,000,00
Total For NBK27A										0.00	0	17,000,00
NBK28/ On 02/08/2023 Spot Bond			5.68000	112.55894	5.68000	112.52468				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	100.48656				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			6.95000	118.20460	6.95000	118.16072				0.00	0	26,500,00
Total NBK29A SPOT										0.00	0	26,500,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For NBK29A										0.00	0	26,500,00
NBK30 On 20/02/2024 Spot Bond			5.52500	113.26060	5.52500	113.22705				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	100.90255				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.65000	114.01269	5.65000	113.97817				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.76161				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	100.82718				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	103.00438				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.20384				0.00	20,000,000	10,000,00
Total NBK36B SPOT										0.00	20,000,000	10,000,00
Total For NBK36B										0.00	20,000,000	10,000,00
NBK38I On 02/08/2021 Spot Bond					0.00000	101.07751				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.75500	9.75500	9.75500	68.14641				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.21430				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.94307				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.08297				0.00	160,000,000	80,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK43B SPOT										0.00	160,000,000	80,000,000
Total For NBK43B										0.00	160,000,000	80,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	100.61168				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.61437				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.46528				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.04100				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.58276				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.04775				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	99.33370				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.83597				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.22964				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.04716				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.34117				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.13276				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.59147				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.77874				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.96586				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.72876				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	99.53788				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.18383				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.89829				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			8.92500	105.01922	8.92500	104.96940				0.00	0	70,000,00
Total NCLN83 SPOT										0.00	0	70,000,00
Total For NCLN83										0.00	0	70,000,00
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.89924				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.96000	104.41169	8.96000	104.36197				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.89829				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.89667				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.89478				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NCLN9 On 20/09/2020 Spot Bond					0.00000	99.89819				0.00	0	
Total NCLN94 SPOT										0.00	0	
Total For NCLN94										0.00	0	
NDAL0 On 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NDAL01 SPOT										0.00	0	
Total For NDAL01										0.00	0	
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED01U SPOT										0.00	0	
Total For NED01U										0.00	0	
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED02U SPOT										0.00	0	
Total For NED02U										0.00	0	
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED03U SPOT										0.00	0	
Total For NED03U										0.00	0	
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED04U SPOT										0.00	0	
Total For NED04U										0.00	0	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED05U SPOT										0.00	0	
Total For NED05U										0.00	0	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED06U SPOT										0.00	0	
Total For NED06U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED07U SPOT										0.00	0	
Total For NED07U										0.00	0	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED08U SPOT										0.00	0	
Total For NED08U										0.00	0	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED09U SPOT										0.00	0	
Total For NED09U										0.00	0	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED10U SPOT										0.00	0	
Total For NED10U										0.00	0	
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED11U SPOT										0.00	0	
Total For NED11U										0.00	0	
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED12U SPOT										0.00	0	
Total For NED12U										0.00	0	
NED13 On 02/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED13U SPOT										0.00	0	
Total For NED13U										0.00	0	
NED14 On 05/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED14U SPOT										0.00	0	
Total For NED14U										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.90157				0.00	0	9,450,000,00
Total NEDT1A SPOT										0.00	0	9,450,000,00
Total For NEDT1A										0.00	0	9,450,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.41675				0.00	21,813,600	10,906,800
Total NEDT1B SPOT										0.00	21,813,600	10,906,800
Total For NEDT1B										0.00	21,813,600	10,906,800
NET53 On 17/04/2021 Spot Bond					0.00000	100.90517				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	103.50969				0.00	100,000,000	50,000,000
Total NGL01 SPOT										0.00	100,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For NGL01										0.00	100,000,000	50,000,000
NGL01 On 01/07/2025 Spot Bond					0.00000	100.32960				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.68853				0.00	240,000,000	120,000,000
Total NGL02 SPOT										0.00	240,000,000	120,000,000
Total For NGL02										0.00	240,000,000	120,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.61638				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.23616				0.00	180,000,000	103,200,000
Total NGL04 SPOT										0.00	180,000,000	103,200,000
Total For NGL04										0.00	180,000,000	103,200,000
NGL05 On 26/07/2023 Spot Bond					0.00000	100.18962				0.00	0	1,300,000,000
Total NGL05 SPOT										0.00	0	1,300,000,000
Total For NGL05										0.00	0	1,300,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.23464				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.07686				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	101.62006				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	107.22261				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	99.82705				0.00	300,000,000	209,100,000
Total NGLT1B SPOT										0.00	300,000,000	209,100,000
Total For NGLT1B										0.00	300,000,000	209,100,000
NGT10 On 25/03/2024 Spot Bond					0.00000	101.55696				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	100.00234				0.00	0	30,600,000

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 NGT104 SPOT										0.00	0	30,600,00
Total For NGT104										0.00	0	30,600,00
NGT104 On 22/05/2025 Spot Bond					0.00000	96.68450				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT105 On 05/08/2025 Spot Bond					0.00000	101.00228				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	108.91100	10.00000	108.88200				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	104.61164	13.50000	104.53739				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.77754				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.28589				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.04607				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.41777				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.00022				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.43427				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 11/05/2025 Spot Bond					0.00000	100.73339				0.00	0	119,400,00
Total NHM016 SPOT										0.00	0	119,400,00
Total For NHM016										0.00	0	119,400,00
NHM01 On 26/02/2021 Spot Bond					0.00000	100.30554				0.00	0	5,430,000,00
Total NHM017 SPOT										0.00	0	5,430,000,00
Total For NHM017										0.00	0	5,430,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	100.39809				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.41114				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.39000	5.39000	5.39000	194.94907				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.34000	4.34000	4.34000	182.65689				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.48000	3.48000	3.48000	139.13597				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.43000	3.43000	3.43000	105.54201			3,430,000,000,000.00	1,000,000,000	500,000,00	
Total NI29 SPOT									3,430,000,000,000.00	1,000,000,000	500,000,00	
Total For NI29									3,430,000,000,000.00	1,000,000,000	500,000,00	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.45000	5.45000	5.45000	95.36511				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.58500	3.58500	3.58500	138.53487				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.97500	3.97500	3.97500	136.32808				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.48000	4.48000	4.48000	180.97404				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			5.19000	172.81864	5.19000	172.70995				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.41500	95.86676	5.41500	95.80548				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN010 On 01/10/2020 Spot Bond					0.00000	101.01635				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	99.89170				0.00	0	2,500,000,00
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN014 On 10/09/2024 Spot Bond					0.00000	104.41162				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN015 On 20/09/2020 Spot Bond					0.00000	101.06210				0.00	0	
Total NN015 SPOT										0.00	0	
Total For NN015										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	102.30301				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.67883				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	128.43211				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.99856				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	103.13281				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN028U SPOT										0.00	0	
Total For NN028U										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.31319				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.99800				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.86699				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	99.57614				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.31176				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.31833				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.59807				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	112.42931				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN046 On 13/05/2027 Spot Bond					0.00000	100.56667				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	112.26149				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	110.89987				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.00014				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	103.00580				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.53714				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.13109				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	101.95525				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.00024				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	
NNF011 On 19/01/2021 Spot Bond					0.00000	116.17000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	101.65437				0.00	0	
Total NNF012 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	100.35000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	100.31000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	102.00000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	100.91000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	83.54248				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	83.54248				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	122.26310				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	109.94113				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF07 On 20/09/2020 Spot Bond					0.00000	125.23258				0.00	0	
Total NNF07 SPOT										0.00	0	
Total For NNF07										0.00	0	
NNF08 On 22/09/2020 Spot Bond					0.00000	125.08441				0.00	0	
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.21568				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	113.19356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.30930				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.30993				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.28987				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.23268				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.41901				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.33273				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.31842				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.25816				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.55764				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.26664				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.05000	116.78682	6.05000	116.74900				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02: On 31/05/2023 Spot Bond			3.18100	192.43732	3.18100	192.33697				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.13000	121.32775	9.13000	121.26856				0.00	0	26,413,30
Total NRA028 SPOT										0.00	0	26,413,30
Total For NRA028										0.00	0	26,413,30
NRA02: On 30/11/2028 Spot Bond			100.00000	15.67491	100.00000	15.64022				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	100.46670				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.57551				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.98555				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	101.38609				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.07796				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.16030				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.00010				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total NTC28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	99.91240				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	100.05645				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.83347				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.25000	107.17726	5.25000	107.14707				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			7.14000	114.39950	7.14000	114.35589				0.00	0	1,534,200,00
Total OML07 SPOT										0.00	0	1,534,200,00
Total For OML07										0.00	0	1,534,200,00
OML08 On 14/09/2020 Spot Bond					0.00000	100.00000				0.00	1,200,000,000	614,600,00
Total OML08 SPOT										0.00	1,200,000,000	614,600,00
Total For OML08										0.00	1,200,000,000	614,600,00
OML09 On 14/09/2022 Spot Bond			5.45000	110.22880	5.45000	110.19606				0.00	0	1,006,400,00
Total OML09 SPOT										0.00	0	1,006,400,00
Total For OML09										0.00	0	1,006,400,00
OML10 On 14/09/2025 Spot Bond			7.46500	116.01430	7.46500	115.96733				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	97.12399				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAJ1U SPOT										0.00	0	
Total For PBAJ1U										0.00	0	
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PBAV1U SPOT										0.00	0	
Total For PBAV1U										0.00	0	
PBBJ1L 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	
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBDJ1U SPOT										0.00	0	
Total For PBDJ1U										0.00	0	
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBGJ1U SPOT										0.00	0	
Total For PBGJ1U										0.00	0	
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJC1U SPOT										0.00	0	
Total For PBJC1U										0.00	0	
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJJ1U SPOT										0.00	0	
Total For PBJJ1U										0.00	0	
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKJ1U SPOT										0.00	0	
Total For PBKJ1U										0.00	0	
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKS1U SPOT										0.00	0	
Total For PBKS1U										0.00	0	
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKX1U SPOT										0.00	0	
Total For PBKX1U										0.00	0	
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBL1U SPOT										0.00	0	
Total For PBL1U										0.00	0	
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLT1U SPOT										0.00	0	
Total For PBLT1U										0.00	0	
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUC1U SPOT										0.00	0	
Total For PBUC1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PBUJ11 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUJ1U SPOT										0.00	0	
Total For PBUJ1U										0.00	0	
PBVJ11 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBVJ1U SPOT										0.00	0	
Total For PBVJ1U										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.05367				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.05528				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	108.91100	10.00000	108.88200				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PMM46U SPOT										0.00	0	
Total For PMM46U										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.25145				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	101.05104				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.55107				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.24223				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.36408				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.41146				0.00	0	
Total PRE2B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.41823				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.42499				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.21500	118.79292	7.18000	118.93863			171,635,894,721,000.00	2,934,391,669,400	1,913,890,339,50	
Total R186 SPOT									*1,635,894,721,000.00	934,391,669,400	913,890,339,50	
Total For R186									*1,635,894,721,000.00	934,391,669,400	913,890,339,50	
R197 On 07/12/2023 Spot Bond			1.97600	313.04849	1.98100	312.85947			16,848,956,800,000.00	8,526,800,000	54,228,706,80	
Total R197 SPOT									16,848,956,800,000.00	8,526,800,000	54,228,706,80	
Total For R197									16,848,956,800,000.00	8,526,800,000	54,228,706,80	
R202 On 07/12/2033 Spot Bond			4.46000	214.33294	4.39000	215.74756			140,867,316,000,000.00	31,584,600,000	247,972,300,00	
Total R202 SPOT									10,867,316,000,000.00	31,584,600,000	247,972,300,00	
Total For R202									10,867,316,000,000.00	31,584,600,000	247,972,300,00	
R2023 On 28/02/2023 Spot Bond			4.45000	107.93645	4.40000	108.03111			445,665,317,170,000.00	324,868,610,600	890,476,887,30	
Total R2023 SPOT									15,665,317,170,000.00	324,868,610,600	390,476,887,30	
Total For R2023									15,665,317,170,000.00	324,868,610,600	390,476,887,30	
R2030 On 31/01/2030 Spot Bond			9.26000	93.22290	9.26000	93.17704			422,959,644,988,000.00	1,017,598,233,800	1,872,349,074,40	
Total R2030 SPOT									22,959,644,988,000.00	017,598,233,800	372,349,074,40	
Total For R2030									22,959,644,988,000.00	017,598,233,800	372,349,074,40	
R2032 On 31/03/2032 Spot Bond			10.19000	90.81154	10.19000	90.76224			694,819,351,450,000.00	656,998,955,000	760,055,714,90	
Total R2032 SPOT									14,819,351,450,000.00	656,998,955,000	760,055,714,90	
Total For R2032									14,819,351,450,000.00	656,998,955,000	760,055,714,90	
R2035 On 28/02/2035 Spot Bond			10.91500	85.71456	10.91500	85.66425			730,368,424,804,000.00	524,999,397,600	1,267,077,549,00	
Total R2035 SPOT									10,368,424,804,000.00	524,999,397,600	267,077,549,00	
Total For R2035									10,368,424,804,000.00	524,999,397,600	267,077,549,00	
R2037 On 31/01/2037 Spot Bond			11.17500	81.16184	11.17500	81.11389			313,602,711,750,000.00	833,432,010,000	984,409,693,40	
Total R2037 SPOT									13,602,711,750,000.00	833,432,010,000	984,409,693,40	
Total For R2037									13,602,711,750,000.00	833,432,010,000	984,409,693,40	
R2040 On 31/01/2040 Spot Bond			11.34500	82.89353	11.34500	82.84384			218,890,363,963,000.00	283,727,665,400	1,088,163,112,40	
Total R2040 SPOT									18,890,363,963,000.00	283,727,665,400	088,163,112,40	
Total For R2040									18,890,363,963,000.00	283,727,665,400	088,163,112,40	
R2044 On 31/01/2044 Spot Bond			11.42500	79.42554	11.42500	79.37760			123,626,674,615,000.00	98,348,067,800	1,238,853,901,40	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total R2044 SPOT									23,626,674,615,000.00	98,348,067,800	238,853,901,40
Total For R2044									23,626,674,615,000.00	98,348,067,800	238,853,901,40
R2048 On 28/02/2048 Spot Bond			11.38500	78.33956	11.38500	78.29165			125,817,669,150,000.00	274,555,790,000	1,193,243,459,10
Total R2048 SPOT									125,817,669,150,000.00	274,555,790,000	1,193,243,459,10
Total For R2048									125,817,669,150,000.00	274,555,790,000	1,193,243,459,10
R208 On 31/03/2021 Spot Bond			3.75000	104.69849	3.71500	104.69622			039,500,000,000,000.00	277,200,000,000	719,870,500,00
Total R208 SPOT									039,500,000,000,000.00	277,200,000,000	719,870,500,00
Total For R208									039,500,000,000,000.00	277,200,000,000	719,870,500,00
R209 On 31/03/2036 Spot Bond			10.84500	68.72079	10.77000	69.09518			072,730,729,847,500.00	191,123,165,500	659,692,869,80
Total R209 SPOT									072,730,729,847,500.00	191,123,165,500	659,692,869,80
Total For R209									072,730,729,847,500.00	191,123,165,500	659,692,869,80
R210 On 31/03/2028 Spot Bond			3.66500	191.13233	3.63000	191.47364			27,803,423,000,000.00	7,586,200,000	46,486,703,00
Total R210 SPOT									27,803,423,000,000.00	7,586,200,000	46,486,703,00
Total For R210									27,803,423,000,000.00	7,586,200,000	46,486,703,00
R212 On 31/01/2022 Spot Bond			0.81000	168.48671	0.79000	168.46607			30,533,031,000,000.00	37,695,100,000	44,163,695,00
Total R212 SPOT									30,533,031,000,000.00	37,695,100,000	44,163,695,00
Total For R212									30,533,031,000,000.00	37,695,100,000	44,163,695,00
R213 On 28/02/2031 Spot Bond			9.79500	82.26666	9.72000	82.64917			359,432,167,542,000.00	342,974,187,600	448,712,404,20
Total R213 SPOT									359,432,167,542,000.00	342,974,187,600	448,712,404,20
Total For R213									359,432,167,542,000.00	342,974,187,600	448,712,404,20
R214 On 28/02/2041 Spot Bond			11.06000	63.60957	11.06000	63.57175			225,589,788,054,000.00	562,892,385,900	752,363,684,90
Total R214 SPOT									225,589,788,054,000.00	562,892,385,900	752,363,684,90
Total For R214									225,589,788,054,000.00	562,892,385,900	752,363,684,90
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RC006\ On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC006U SPOT										0.00	0	
Total For RC006U										0.00	0	
RC007\ On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC007U SPOT										0.00	0	
Total For RC007U										0.00	0	
RC008\ On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC008U SPOT										0.00	0	
Total For RC008U										0.00	0	
RC009\ On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC009U SPOT										0.00	0	
Total For RC009U										0.00	0	
RC010\ On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC010U SPOT										0.00	0	
Total For RC010U										0.00	0	
RC011\ On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC011U SPOT										0.00	0	
Total For RC011U										0.00	0	
RC018\ On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC018U SPOT										0.00	0	
Total For RC018U										0.00	0	
RC021\ On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC021U SPOT										0.00	0	
Total For RC021U										0.00	0	
RC022\ On 21/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC022U SPOT										0.00	0	
Total For RC022U										0.00	0	
RC023\ On 27/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC023U SPOT										0.00	0	
Total For RC023U										0.00	0	
RDF02\ On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF02U SPOT										0.00	0	
Total For RDF02U										0.00	0	
RDF06\ On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF06U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDF06U										0.00	0	
RDF07I 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	
RDF08I 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	
RDF09I 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	
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF10U SPOT										0.00	0	
Total For RDF10U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.93140				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.17939				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.06920				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.63673				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	99.97604				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.61563				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.39738				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.35526				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.09839				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.46445				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	99.76762				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	99.89338				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.88797				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.20019				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.35497				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.55672				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.42870				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.35026				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.04276				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.56476				0.00	0	
Total RED121 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For RED121									0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	99.95746			0.00	0	
Total RED301 SPOT									0.00	0	
Total For RED301									0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.16670			0.00	0	
Total RED501 SPOT									0.00	0	
Total For RED501									0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.07039			0.00	0	
Total RED601 SPOT									0.00	0	
Total For RED601									0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	100.10000			0.00	0	
Total RED602 SPOT									0.00	0	
Total For RED602									0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.70758			0.00	0	
Total RED704 SPOT									0.00	0	
Total For RED704									0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.92358			0.00	0	60,000,00
Total RED705 SPOT									0.00	0	60,000,00
Total For RED705									0.00	0	60,000,00
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RES04U SPOT									0.00	0	
Total For RES04U									0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.48144			0.00	0	
Total RES35 SPOT									0.00	0	
Total For RES35									0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.99948			0.00	0	
Total RES40 SPOT									0.00	0	
Total For RES40									0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.45261			0.00	0	
Total RES41 SPOT									0.00	0	
Total For RES41									0.00	0	
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RES42U SPOT									0.00	0	
Total For RES42U									0.00	0	
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES44U SPOT										0.00	0	
Total For RES44U										0.00	0	
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES46U SPOT										0.00	0	
Total For RES46U										0.00	0	
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES47U SPOT										0.00	0	
Total For RES47U										0.00	0	
RES48I On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES48U SPOT										0.00	0	
Total For RES48U										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.73514				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			5.19000	106.79001	5.19000	106.76012				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.05000	112.55020	6.05000	112.51355				0.00	0	1,256,077,90
Total RW23 SPOT										0.00	0	1,256,077,90
Total For RW23										0.00	0	1,256,077,90
RW28 On 10/12/2028 Spot Bond			11.59000	95.69267	11.59000	95.63378				0.00	0	787,900,00
Total RW28 SPOT										0.00	0	787,900,00
Total For RW28										0.00	0	787,900,00
SBK12/ On 25/11/2020 Spot Bond			10.00000	108.91100	10.00000	108.88200				0.00	0	
Total SBK12/R157 SPOT										0.00	0	
Total For SBK12/R157										0.00	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	101.04597				0.00	1,620,000,000	818,400,00
Total SBK18 SPOT										0.00	1,620,000,000	818,400,00
Total For SBK18										0.00	1,620,000,000	818,400,00
SBK23 On 28/05/2022 Spot Bond			5.67000	112.87786	5.67000	112.84355			680,400,000,000.00		120,000,000	2,090,000,00
Total SBK23 SPOT									680,400,000,000.00		120,000,000	2,090,000,00
Total For SBK23									680,400,000,000.00		120,000,000	2,090,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBK24 On 19/10/2020 Spot Bond					0.00000	101.37615				0.00	0	
Total SBK24 SPOT										0.00	0	
Total For SBK24										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.97804				0.00	0	4,001,000,00
Total SBK25 SPOT										0.00	0	4,001,000,00
Total For SBK25										0.00	0	4,001,000,00
SBK26 On 25/04/2021 Spot Bond			5.47000	108.79732	5.47000	108.76524				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.65668				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.87148				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.19000	106.83076	4.19000	106.80656				0.00	0	70,000,00
Total SBS19 SPOT										0.00	0	70,000,00
Total For SBS19										0.00	0	70,000,00
SBS20 On 15/05/2026 Spot Bond			6.34000	120.79261	6.34000	120.75164				0.00	0	97,600,00
Total SBS20 SPOT										0.00	0	97,600,00
Total For SBS20										0.00	0	97,600,00
SBS21 On 15/05/2026 Spot Bond					0.00000	105.46264				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.22000	115.96029	5.22000	115.92782				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.44000	110.79999	6.44000	110.76182				0.00	0	4,620,00
Total SBS3 SPOT										0.00	0	4,620,00
Total For SBS3										0.00	0	4,620,00
SBS31 On 12/06/2027 Spot Bond			6.91500	117.79758	6.91500	117.75382				0.00	0	
Total SBS31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.43500	116.51938	5.43500	116.48541				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.68000	114.22359	5.68000	114.18882				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.22500	110.84268	8.22500	110.79414			3,290,000,000,000.00		400,000,000	200,000,00
Total SBS39 SPOT									3,290,000,000,000.00		400,000,000	200,000,00
Total For SBS39									3,290,000,000,000.00		400,000,000	200,000,00
SBS4 On 16/11/2021 Spot Bond			4.09000	107.94843	4.09000	107.92468				0.00	0	200,00
Total SBS4 SPOT										0.00	0	200,00
Total For SBS4										0.00	0	200,00
SBS40 On 12/11/2020 Spot Bond					0.00000	100.66554				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.63000	114.28516	4.63000	114.25674				0.00	0	1,500,000,00
Total SBS41 SPOT										0.00	0	1,500,000,00
Total For SBS41										0.00	0	1,500,000,00
SBS42 On 12/11/2025 Spot Bond			6.06000	123.67536	6.06000	123.63524			606,000,000,000.00		100,000,000	50,000,00
Total SBS42 SPOT									606,000,000,000.00		100,000,000	50,000,00
Total For SBS42									606,000,000,000.00		100,000,000	50,000,00
SBS43 On 12/11/2027 Spot Bond			7.04500	124.64746	7.04500	124.60056				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.95690				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.71500	114.30551	4.71500	114.27656				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.69704				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.94041				0.00	780,000,000	390,000,00

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 SBS49 SPOT										0.00	780,000,000	390,000,000
Total For SBS49										0.00	780,000,000	390,000,000
SBS50 On 31/01/2022 Spot Bond			4.20500	108.12826	4.20500	108.10381				0.00	0	1,200,000,000
Total SBS50 SPOT										0.00	0	1,200,000,000
Total For SBS50										0.00	0	1,200,000,000
SBS51 On 31/01/2024 Spot Bond			5.10000	5.10000	5.10000	115.52273				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.36945				0.00	100,000,000	397,000,000
Total SBS52 SPOT										0.00	100,000,000	397,000,000
Total For SBS52										0.00	100,000,000	397,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	104.76075				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.62621				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.35500	109.94614	4.35500	109.92026				0.00	0	1,000,000,000
Total SBS56 SPOT										0.00	0	1,000,000,000
Total For SBS56										0.00	0	1,000,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	102.45308				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.97332				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS59 On 09/10/2020 Spot Bond					0.00000	100.98575				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.65519				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.49654				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS63 On 31/01/2026 Spot Bond					0.00000	100.53642				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.99721				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.71107				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.90103				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.80930				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.04605				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.17615				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.12100	302.71192	3.12100	302.55504				2,022,408,000,000.00	648,000,000	1,074,000,000
Total SBSI11 SPOT										2,022,408,000,000.00	648,000,000	1,074,000,000
Total For SBSI11										2,022,408,000,000.00	648,000,000	1,074,000,000
SBSI14 On 07/12/2033 Spot Bond			5.44000	5.44000	5.44000	193.97491				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	105.87425				0.00	15,308,400	7,654,200
Total SBT101 SPOT										0.00	15,308,400	7,654,200
Total For SBT101										0.00	15,308,400	7,654,200
SBT102 On 30/09/2022 Spot Bond					0.00000	104.40828				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	101.90342				0.00	610,000,000	1,010,600,000
Total SBT103 SPOT										0.00	610,000,000	1,010,600,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT103										0.00	610,000,000	1,010,600,000
SBT201 On 13/02/2023 Spot Bond					0.00000	103.48627				0.00	0	1,613,200,000
Total SBT201 SPOT										0.00	0	1,613,200,000
Total For SBT201										0.00	0	1,613,200,000
SBT202 On 03/12/2023 Spot Bond					0.00000	96.48415				0.00	0	1,000,000,000
Total SBT202 SPOT										0.00	0	1,000,000,000
Total For SBT202										0.00	0	1,000,000,000
SBT203 On 03/12/2023 Spot Bond			6.50000	114.09462	6.50000	114.05474				0.00	0	147,200,000
Total SBT203 SPOT										0.00	0	147,200,000
Total For SBT203										0.00	0	147,200,000
SBT204 On 16/04/2024 Spot Bond					0.00000	101.06556				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	94.67199				0.00	0	500,000,000
Total SBT206 SPOT										0.00	0	500,000,000
Total For SBT206										0.00	0	500,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	101.81847				0.00	420,000,000	1,210,000,000
Total SBT207 SPOT										0.00	420,000,000	1,210,000,000
Total For SBT207										0.00	420,000,000	1,210,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	101.72250				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.72706				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.73187				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	108.91100	10.00000	108.88200				0.00	0	
Total SHS11U/JIBAR SPOT										0.00	0	
Total For SHS11U/JIBAR										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.06449				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.42104				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.38108				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.40356				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.65791				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.44004				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.44151				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.44537				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.40741				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.50990				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.47416				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.49095				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.47969				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.66339				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.25000	117.96315	6.25000	117.92349				0.00	0	4,053,700,00
Total SNT03 SPOT										0.00	0	4,053,700,00
Total For SNT03										0.00	0	4,053,700,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.50910				0.00	40,000,000	68,200,00
Total SNT04 SPOT										0.00	40,000,000	68,200,00
Total For SNT04										0.00	40,000,000	68,200,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	95.59926				0.00	2,150,000,000	5,150,000,00
Total SOLB01 SPOT										0.00	2,150,000,000	5,150,000,00
Total For SOLB01										0.00	2,150,000,000	5,150,000,00
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.56816				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.11467				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.32560				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.34922				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	101.26832				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	99.98619				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG006 On 18/06/2022 Spot Bond					0.00000	100.06549				0.00	0	
Total SPG006 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	99.94564				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.10679				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.05439				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	100.80315				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	
SS057L On 22/05/2023 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 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	101.14779				0.00	0	800,000,00
Total SSA07 SPOT										0.00	0	800,000,00
Total For SSA07										0.00	0	800,000,00
SSN004 On 31/03/2021 Spot Bond			5.06500	103.99752	5.06500	103.96910				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN005 On 31/03/2021 Spot Bond			5.06500	103.99752	5.06500	103.96910				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN011 On 31/01/2025 Spot Bond			4.14000	4.14000	4.14000	135.40661				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.15500	119.12156	7.15500	119.07582				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.21000	85.66708	9.21000	85.62447				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	96.43389				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN035 On 17/11/2020 Spot Bond					0.00000	100.42241				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN037 On 01/06/2021 Spot Bond					0.00000	100.21785				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN038 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	101.22599				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04(On 13/10/2023 Spot Bond					0.00000	101.01666				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04(On 13/10/2023 Spot Bond			5.80000	115.26710	5.80000	115.23108				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04(On 31/01/2038 Spot Bond			5.25000	97.97680	5.25000	97.91502				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04(On 09/02/2027 Spot Bond					0.00000	98.98462				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04(On 30/04/2027 Spot Bond					0.00000	100.77817				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	101.66748				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			3.01100	3.01100	3.01100	303.53106				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/09/2020 Spot Bond					0.00000	101.10465				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN05(On 26/10/2020 Spot Bond					0.00000	100.72341				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	100.78626				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	100.64785				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05(On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN057										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.96469				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.85000	4.85000	4.85000	176.61182				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.52500	3.52500	3.52500	138.87800				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.45000	5.45000	5.45000	95.36511				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.57000	4.57000	4.57000	96.74311				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.81000	4.81000	4.81000	177.07752				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.25521				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.25014				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.23765				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.98568				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.98606				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 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	
SSN075 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	
SSN076 On 19/06/2023 Spot Bond					0.00000	99.89986				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.03904				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	81.88100				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.27689				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.00009				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.63370				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.26500	5.26500	5.26500	197.41081				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN085 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 21/12/2026 Spot Bond					0.00000	99.98581				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.65085				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.64578				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.17934				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	93.20954				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.11071				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.92500	89.43184	9.92500	89.38477				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.21461				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.38532				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.20000	107.39761	8.20000	107.35047				0.00	0	280,900,00
Total SZ25 SPOT										0.00	0	280,900,00
Total For SZ25										0.00	0	280,900,00
T14A11 On 21/11/2021 Spot Bond					0.00000	100.34639				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	103.57169	8.55000	103.52458				0.00	0	
Total T14A12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.13145				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.29038				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.29430				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.77085				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	99.57389				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	100.94880				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.56439				0.00	80,000,000	40,000,000
Total TFS148 SPOT										0.00	80,000,000	40,000,000
Total For TFS148										0.00	80,000,000	40,000,000
TFS149 On 31/10/2021 Spot Bond					0.00000	100.63247				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.25311				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	101.00928				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.61316				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	99.76254				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.31000				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.35787				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.69835				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	98.16650				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.22474				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.72919				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.70641				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.77152				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	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.35549				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.79500	109.23495	4.79500	109.20682				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14A: On 21/11/2021 Spot Bond					0.00000	101.10289				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.95500	107.96002	4.95500	107.93131				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.39514				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.60462				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.36785				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.99804				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.10059				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.40682				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.62166				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.05965				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.71460				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.33254				0.00	0	
Total TH15A1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.32554				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	103.06797				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.36858				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.19829				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.31773				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.32431				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.35425				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.76052				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.85838				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.38482				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.99068				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.36921				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.06489				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.03826				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.50746				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.31452				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.32690				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	100.58919	8.49000	100.54374				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.32950				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.33016				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.34253				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.36595				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.36270				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	

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	100.39391				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.50225				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.55726				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TL20/R: On 25/11/2020 Spot Bond			10.00000	108.91100	10.00000	108.88200				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	100.13906				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.80572				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.54000	106.71792	5.54000	106.68570				0.00	0	17,400,00
Total TL24 SPOT										0.00	0	17,400,00
Total For TL24										0.00	0	17,400,00
TL25 On 04/09/2024 Spot Bond			6.70000	110.16658	6.70000	110.12647			134,000,000,000.00		20,000,000	10,800,00
Total TL25 SPOT									134,000,000,000.00		20,000,000	10,800,00
Total For TL25									134,000,000,000.00		20,000,000	10,800,00
TL26 On 25/11/2024 Spot Bond					0.00000	101.23102				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.72379				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.23000	107.61823	8.23000	107.57081			1,481,400,000,000.00		180,000,000	90,000,00
Total TL28 SPOT									1,481,400,000,000.00		180,000,000	90,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For TL28									1,481,400,000,000.00	180,000,000	90,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	100.19821			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.41365			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.05451			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.49363			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TLC09 On 17/09/2020 Spot Bond					0.00000	99.96615			0.00	0	
Total TLC09 SPOT									0.00	0	
Total For TLC09									0.00	0	
TN20 On 17/09/2020 Spot Bond			3.65000	99.99000	3.65000	99.97001			1,022,000,000,000.00	280,000,000	357,100,000
Total TN20 SPOT									1,022,000,000,000.00	280,000,000	357,100,000
Total For TN20									1,022,000,000,000.00	280,000,000	357,100,000
TN20/R On 17/09/2020 Spot Bond			100.00000	99.72677	100.00000	99.45505			0.00	0	
Total TN20/R208 SPOT									0.00	0	
Total For TN20/R208									0.00	0	
TN21U On 13/05/2021 Spot Bond			100.00000	65.63489	100.00000	65.49041			0.00	0	
Total TN21U SPOT									0.00	0	
Total For TN21U									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.33500	116.41644	6.33500	116.37698			6,827,863,000,000.00	1,077,800,000	6,554,600,000
Total TN23 SPOT									6,827,863,000,000.00	1,077,800,000	6,554,600,000
Total For TN23									6,827,863,000,000.00	1,077,800,000	6,554,600,000
TN23/R On 06/11/2023 Spot Bond			100.00000	21.47652	100.00000	21.42925			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.75000	103.65885	8.75000	103.61061			46,592,000,000,000.00	5,324,800,000	18,978,788,200
Total TN25 SPOT									16,592,000,000,000.00	5,324,800,000	18,978,788,200
Total For TN25									16,592,000,000,000.00	5,324,800,000	18,978,788,200
TN25/R On 19/08/2025 Spot Bond			100.00000	11.77392	100.00000	11.74800			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.13000	101.81157	9.13000	101.76218				13,256,760,000,000.00	1,452,000,000	4,998,793,00
Total TN27 SPOT										13,256,760,000,000.00	1,452,000,000	4,998,793,00
Total For TN27										13,256,760,000,000.00	1,452,000,000	4,998,793,00
TN27/R On 14/11/2027 Spot Bond			100.00000	11.99644	100.00000	11.97003				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.98500	101.66472	10.98500	101.60533				0.00	0	1,549,800,00
Total TN30 SPOT										0.00	0	1,549,800,00
Total For TN30										0.00	0	1,549,800,00
TN30/R On 09/10/2030 Spot Bond			8.00000	121.63683	8.00000	121.61076				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.75000	90.30869	12.75000	90.24771				42,585,000,000,000.00	3,340,000,000	4,570,000,00
Total TN40 SPOT										12,585,000,000,000.00	3,340,000,000	4,570,000,00
Total For TN40										12,585,000,000,000.00	3,340,000,000	4,570,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	104.68389	10.75000	104.65395				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	108.91100	10.00000	108.88200				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0 On 30/11/2020 Spot Bond			5.81000	103.51668	5.81000	103.48413				0.00	0	8,600,00
Total TPDA08 SPOT										0.00	0	8,600,00
Total For TPDA08										0.00	0	8,600,00
TRA2A On 14/12/2020 Spot Bond			5.29500	103.49872	5.29500	103.46908				0.00	0	
Total TRA2A3 SPOT										0.00	0	
Total For TRA2A3										0.00	0	
TRA2A On 14/12/2020 Spot Bond			5.09500	5.09500	5.09500	103.52990				0.00	0	
Total TRA2A6 SPOT										0.00	0	
Total For TRA2A6										0.00	0	

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	100.00002				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.00002				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	100.36874				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.00004				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	100.00008				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D: On 14/12/2020 Spot Bond					0.00000	100.00008				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.42815				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.43249				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			5.51000	110.13167	5.51000	110.09915				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.42394				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.42575				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.56779				0.00	0	
Total TRA3B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.55016				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.58669				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.01134				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			5.80000	111.96896	5.80000	114.80093				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond					0.00000	100.86200				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.96342				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.01134				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.66260	8.62000	103.61481				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.19155				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.19155				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRF02L: On 06/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRF02U SPOT										0.00	0	
Total For TRF02U										0.00	0	
TRQ11I: On 15/05/2021 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 TRQ11U SPOT										0.00	0	
Total For TRQ11U										0.00	0	
TRQ12I 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	
TRQ13I On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ13U SPOT										0.00	0	
Total For TRQ13U										0.00	0	
TRQ14I 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	
TSG01I 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	
TSG02I 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	
TSG03I 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	
TSG04I 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	
TSG05I 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	
TSG06I 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	
TSG07I 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSG08 On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG08U SPOT										0.00	0	
Total For TSG08U										0.00	0	
TSP23€ On 08/10/2020 Spot Bond					0.00000	99.51848				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP24€ On 12/11/2020 Spot Bond					0.00000	98.80337				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24€ On 04/03/2021 Spot Bond					0.00000	96.77453				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24€ On 18/03/2021 Spot Bond					0.00000	96.59741				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24€ On 08/04/2021 Spot Bond					0.00000	96.36487				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24€ On 22/10/2020 Spot Bond					0.00000	99.39104				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP24€ On 22/04/2021 Spot Bond					0.00000	96.55663				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24€ On 21/07/2021 Spot Bond					0.00000	95.99983				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24€ 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	
TSP25€ On 06/09/2021 Spot Bond					0.00000	95.80681				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TU1A11On 31/01/2025 Spot Bond					0.00000	100.75719				0.00	0	
Total TU1A11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.97449				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.97299				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.98022				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC34 On 11/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC341 SPOT										0.00	0	
Total For TWC341										0.00	0	
TWC34 On 08/10/2020 Spot Bond					0.00000	100.80014				0.00	0	
Total TWC342 SPOT										0.00	0	
Total For TWC342										0.00	0	
TWC34 On 16/10/2020 Spot Bond					0.00000	100.67200				0.00	0	
Total TWC343 SPOT										0.00	0	
Total For TWC343										0.00	0	
TWC34 On 23/10/2020 Spot Bond					0.00000	100.57619				0.00	0	
Total TWC344 SPOT										0.00	0	
Total For TWC344										0.00	0	
TWC34 On 28/10/2020 Spot Bond					0.00000	101.56411				0.00	0	
Total TWC345 SPOT										0.00	0	
Total For TWC345										0.00	0	
TWC34 On 06/11/2020 Spot Bond					0.00000	101.20977				0.00	0	
Total TWC346 SPOT										0.00	0	
Total For TWC346										0.00	0	
TWC34 On 13/11/2020 Spot Bond					0.00000	101.20977				0.00	0	
Total TWC347 SPOT										0.00	0	
Total For TWC347										0.00	0	
TWC34 On 24/11/2020 Spot Bond					0.00000	100.20156				0.00	0	
Total TWC348 SPOT										0.00	0	
Total For TWC348										0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	100.07368				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total TWC349 SPOT										0.00	0	
Total For TWC349										0.00	0	
TWC35 On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	16,450,000.00
Total TWC350 SPOT										0.00	0	16,450,000.00
Total For TWC350										0.00	0	16,450,000.00
UG21 On 02/03/2021 Spot Bond			6.21000	102.43940	6.21000	102.40552				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.33000	108.56122	9.33000	108.50654				0.00	0	903,000.00
Total UG26 SPOT										0.00	0	903,000.00
Total For UG26										0.00	0	903,000.00
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCJA9I 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	
VCJB1I 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	
VCJB2I 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	
VCJB3I 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	
VCJB4I 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	
VCJB5I 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	
VCJB6I 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	
VCJB7I 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	
VCJB8I 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	
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB9U SPOT										0.00	0	
Total For VCJB9U										0.00	0	
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA1U SPOT										0.00	0	
Total For VCPA1U										0.00	0	
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA2U SPOT										0.00	0	

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For VJB11U									0.00	0	
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VJB12U SPOT									0.00	0	
Total For VJB12U									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.65926			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.84195			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.81695			0.00	0	
Total VKE12 SPOT									0.00	0	
Total For VKE12									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.31627			0.00	0	1,100,000,00
Total VKE13 SPOT									0.00	0	1,100,000,00
Total For VKE13									0.00	0	1,100,000,00
VKE14 On 27/08/2023 Spot Bond					0.00000	100.38535			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.41725			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.43403			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VPA06U SPOT										0.00	0	
Total For VPA06U										0.00	0	
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA07U SPOT										0.00	0	
Total For VPA07U										0.00	0	
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA08U SPOT										0.00	0	
Total For VPA08U										0.00	0	
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA09U SPOT										0.00	0	
Total For VPA09U										0.00	0	
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA10U SPOT										0.00	0	
Total For VPA10U										0.00	0	
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA11U SPOT										0.00	0	
Total For VPA11U										0.00	0	
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA12U SPOT										0.00	0	
Total For VPA12U										0.00	0	
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB03U SPOT										0.00	0	
Total For VPB03U										0.00	0	
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB04U SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB08U SPOT										0.00	0	
Total For VPB08U										0.00	0	
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB09U SPOT										0.00	0	
Total For VPB09U										0.00	0	
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB10U SPOT										0.00	0	
Total For VPB10U										0.00	0	
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB11U SPOT										0.00	0	
Total For VPB11U										0.00	0	
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB12U SPOT										0.00	0	
Total For VPB12U										0.00	0	
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR862U SPOT										0.00	0	
Total For VR862U										0.00	0	
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR865U SPOT										0.00	0	
Total For VR865U										0.00	0	
VR873L On 06/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR873U SPOT										0.00	0	
Total For VR873U										0.00	0	
VR874L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR874U SPOT										0.00	0	
Total For VR874U										0.00	0	
VR875L On 20/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR875U SPOT										0.00	0	
Total For VR875U										0.00	0	
VR877L On 19/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR877U SPOT										0.00	0	
Total For VR877U										0.00	0	
VR878L On 09/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR878U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VR878U										0.00	0	
VR879L On 10/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR879U SPOT										0.00	0	
Total For VR879U										0.00	0	
VR1875 On 28/10/2020 Spot Bond					0.00000	100.55785				0.00	0	
Total VR1875 SPOT										0.00	0	
Total For VR1875										0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	101.00091				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	101.03679				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	99.70528				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL03U SPOT										0.00	0	
Total For WHL03U										0.00	0	
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL04U SPOT										0.00	0	
Total For WHL04U										0.00	0	
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL05U SPOT										0.00	0	
Total For WHL05U										0.00	0	
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL06U SPOT										0.00	0	
Total For WHL06U										0.00	0	
WHL07 On 26/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total WHL07U SPOT									0.00	0	
Total For WHL07U									0.00	0	
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total WRS2U SPOT									0.00	0	
Total For WRS2U									0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.32000	105.88895	4.32000	105.86435			0.00	0	
Total WSP5 SPOT									0.00	0	
Total For WSP5									0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	63.14609	100.00000	63.00710			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									1.22e+017	378,712,653,968	500,339,756,77
Total for SPOT :									1.22e+017	378,712,653,968	500,339,756,77
Total Futures									1.22e+017	378,712,654,595	500,340,801,92
Total Options									0.00	0	227,37
Grand Total:									1.22e+017	378,712,654,595	500,341,029,30