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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/04/2020

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 07/05/2020 Bond Future			12.50150	69.08409	12.74548	67.91684			0.00	0	
ES33 On 06/08/2020 Bond Future			12.77557	69.90608	13.03038	68.72583			0.00	0	35
ES33 On 05/11/2020 Bond Future			13.04668	67.00506	13.31280	65.81028			0.00	0	
ES33 On 04/02/2021 Bond Future			13.34138	67.85139	13.61995	66.64164			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 07/05/2020 Bond Future			12.83560	68.80630	13.06948	67.59103			0.00	0	
ES42 On 06/08/2020 Bond Future			13.09918	69.62495	13.34423	68.39613			0.00	0	4,9
ES42 On 05/11/2020 Bond Future			13.36293	66.23949	13.62000	64.99555			0.00	0	
ES42 On 04/02/2021 Bond Future			13.64015	67.07640	13.91004	65.81678			0.00	0	
Total ES42 Future									0.00	0	4,91
Total For ES42									0.00	0	4,91
I2025 On 07/05/2020 Bond Future			134.25688	134.25688	134.06728	134.06728			0.00	0	1,86
I2025 On 06/08/2020 Bond Future			134.38043	134.38043	134.19039	134.19039			0.00	0	1,4
I2025 On 05/11/2020 Bond Future			136.09954	136.09954	135.90764	135.90764			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	04/02/2021	Bond Future			136.31967	136.31967	136.12540	136.12540			0.00	0	
Total I2025 Future												0.00	0	3,27
Total For I2025												0.00	0	3,27
I2029	On	07/05/2020	Bond Future			95.90286	95.90286	96.02545	96.02545			0.00	0	1,50
I2029	On	06/08/2020	Bond Future			97.06810	97.06810	97.19337	97.19337			0.00	0	2,80
I2029	On	05/11/2020	Bond Future			97.16727	97.16727	97.29458	97.29458			0.00	0	
I2029	On	04/02/2021	Bond Future			98.41707	98.41707	98.54612	98.54612			0.00	0	
Total I2029 Future												0.00	0	4,32
Total For I2029												0.00	0	4,32
I2033	On	07/05/2020	Bond Future			94.24470	94.24470	94.21501	94.21501			0.00	0	2,40
I2033	On	06/08/2020	Bond Future			95.38974	95.38974	95.36097	95.36097			0.00	0	11,40
I2033	On	05/11/2020	Bond Future			95.39146	95.39146	95.36271	95.36271			0.00	0	
I2033	On	04/02/2021	Bond Future			96.61837	96.61837	96.58946	96.58946			0.00	0	
Total I2033 Future												0.00	0	13,80
Total For I2033												0.00	0	13,80
I2038	On	07/05/2020	Bond Future			108.09269	108.09269	107.69034	107.69034			0.00	0	2,60
I2038	On	06/08/2020	Bond Future			107.70994	107.70994	107.30413	107.30413			0.00	0	11,20
I2038	On	05/11/2020	Bond Future			109.08804	109.08804	108.67747	108.67747			0.00	0	
I2038	On	04/02/2021	Bond Future			108.76944	108.76944	108.35373	108.35373			0.00	0	
Total I2038 Future												0.00	0	13,80
Total For I2038												0.00	0	13,80
I2046	On	07/05/2020	Bond Future			96.68220	96.68220	96.56873	96.56873			456,339,984.00	4,720	9,70
I2046	On	06/08/2020	Bond Future			97.85694	97.85694	97.74317	97.74317			461,884,756.80	4,720	14,20
I2046	On	05/11/2020	Bond Future			97.31359	97.31359	97.19900	97.19900			0.00	0	
I2046	On	04/02/2021	Bond Future			98.56546	98.56546	98.44926	98.44926			0.00	0	
Total I2046 Future												918,224,740.80	9,440	24,07
Total For I2046												918,224,740.80	9,440	24,07
I2050	On	07/05/2020	Bond Future			98.81468	98.81468	97.51374	97.51374			0.00	0	10,50
I2050	On	06/08/2020	Bond Future			98.13676	98.13676	96.82145	96.82145			0.00	0	14,80
I2050	On	05/11/2020	Bond Future			99.39215	99.39215	98.06046	98.06046			0.00	0	
I2050	On	04/02/2021	Bond Future			98.75131	98.75131	97.40248	97.40248			0.00	0	
Total I2050 Future												0.00	0	25,40
Total For I2050												0.00	0	25,40
R186	On	07/05/2020	Bond Future			8.68791	113.05171	9.01705	111.34739		9.74	140,410,223.82	1,242	38,90
R186	On	06/08/2020	Bond Future			8.89996	109.11177	9.24752	107.38864		10.24	319,151,927.25	2,925	65,40
R186	On	05/11/2020	Bond Future			9.10533	110.48206	9.47270	108.73782		9.93	0.00	0	
R186	On	04/02/2021	Bond Future			9.33444	106.59110	9.72382	104.82498		10.43	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R186 Future												459,562,151.07	4,167	104,31	
R186	On	07/05/2020	Bond Future	7.60	Call			0.00000	0.00000	0,060	9.47		0.00	0	
R186	On	07/05/2020	Bond Future	8.28	Put			3,871.01000	3.87101	2,225,210	9.44		0.00	0	
R186	On	07/05/2020	Bond Future	8.28	Call			6.12000	0.00612	64,640	9.44		0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Call			477.68000	0.47768	1,458,470	9.70		0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Put			925.09000	0.92509	201,560	9.70		0.00	0	
R186	On	07/05/2020	Bond Future	9.50	Call			2,506.56000	2.50656	4,147,400	10.20		0.00	0	1,1
R186	On	07/05/2020	Bond Future	8.50	Call			38.11000	0.03811	258,900	9.46		0.00	0	
R186	On	07/05/2020	Bond Future	8.50	Put			2,731.00000	2.73100	1,247,470	9.46		0.00	0	23,1
R186	On	07/05/2020	Bond Future	7.90	Call			0.10000	0.00010	2,250	9.47		0.00	0	
R186	On	07/05/2020	Bond Future	7.90	Put			5,927.16000	5.92716	4,224,990	9.47		0.00	0	2,5
R186	On	07/05/2020	Bond Future	7.60	Put			7,589.61000	7.58961	5,885,350	9.47		0.00	0	
R186	On	07/05/2020	Bond Future	8.09	Put			4,890.87000	4.89087	3,199,820	9.46		0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Call			0.76000	0.00076	11,900	9.46		0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Put			4,999.29000	4.99929	3,306,110	9.46		0.00	0	
R186	On	07/05/2020	Bond Future	10.00	Put			2.23000	0.00223	0,030	10.76		0.00	0	
R186	On	07/05/2020	Bond Future	10.00	Call			4,892.61000	4.89261	6,594,730	10.76		0.00	0	1,1
R186	On	07/05/2020	Bond Future	9.50	Put			67.13000	0.06713	3,650	10.20		0.00	0	
R186	On	07/05/2020	Bond Future	8.08	Call			0.84000	0.00084	13,010	9.46		0.00	0	
R186	On	07/05/2020	Bond Future	8.08	Put			4,945.06000	4.94506	3,252,910	9.46		0.00	0	
R186	On	07/05/2020	Bond Future	8.09	Call			0.94000	0.00094	14,210	9.46		0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Call			725.93000	0.72593	1,194,130	10.00		0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			5,145.94000	5.14594	3,891,010	10.00		0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			736.65000	0.73665	1,209,840	10.00		0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Put			5,104.98000	5.10498	3,855,040	10.00		0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			715.50000	0.71550	1,178,770	10.00		0.00	0	
R186	On	06/08/2020	Bond Future	8.00	Call			402.05000	0.40205	704,660	10.03		0.00	0	9
R186	On	06/08/2020	Bond Future	9.00	Put			2,947.95000	2.94795	2,049,800	10.13		0.00	0	
R186	On	06/08/2020	Bond Future	9.00	Call			1,724.44000	1.72444	2,549,420	10.13		0.00	0	9
R186	On	06/08/2020	Bond Future	8.25	Call			607.30000	0.60730	1,018,070	10.03		0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			5,187.22000	5.18722	3,927,360	10.00		0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			5,649.88000	5.64988	4,337,520	10.03		0.00	0	
R186	On	06/08/2020	Bond Future	8.00	Put			6,756.06000	6.75606	5,335,540	10.03		0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			1,490.79000	1.49079	2,105,020	9.67		0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			5,497.86000	5.49786	4,367,850	9.67		0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Put			8,672.00000	8.67200	7,256,830	9.66		0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			629.91000	0.62991	958,980	9.66		0.00	0	3,5
R186	On	05/11/2020	Bond Future	8.65	Call			1,505.43000	1.50543	2,123,740	9.67		0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			5,463.23000	5.46323	4,337,300	9.67		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/11/2020	Bond Future	8.34	Put		6.59969000	6.59969	5,352,640	9.66	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call		1,101.29000	1.10129	1,598,480	9.66	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call		2,622.77000	2.62277	3,499,470	9.83	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put		3,628.17000	3.62817	2,760,630	9.83	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call		1,520.17000	1.52017	2,142,560	9.67	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put		5,428.73000	5.42873	4,306,880	9.67	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Call		1,189.21000	1.18921	1,648,190	9.93	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put		8,519.39000	8.51939	7,212,250	9.93	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call		1,199.35000	1.19935	1,661,200	9.93	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put		8,480.60000	8.48060	7,176,330	9.93	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call		1,179.13000	1.17913	1,635,250	9.93	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put		8,558.26000	8.55826	7,248,260	9.93	0.00	0	
Total R186 Option											0.00	0	40,200
Total For R186											459,562,151.07	4,167	144,510
R197	On	07/05/2020	Bond Future			310.88410	310.88410	311.30147	311.30147		0.00	0	2,500
R197	On	06/08/2020	Bond Future			306.88752	306.88752	307.31425	307.31425		0.00	0	2,500
R197	On	05/11/2020	Bond Future			310.81328	310.81328	311.24672	311.24672		0.00	0	
R197	On	04/02/2021	Bond Future			306.83200	306.83200	307.27135	307.27135		0.00	0	
Total R197 Future											0.00	0	5,000
Total For R197											0.00	0	5,000
R202	On	07/05/2020	Bond Future			214.00657	214.00657	214.49544	214.49544		0.00	0	5,400
R202	On	06/08/2020	Bond Future			212.47790	212.47790	212.97555	212.97555		1,274,867.40	6	7,700
R202	On	05/11/2020	Bond Future			215.19558	215.19558	215.70070	215.70070		0.00	0	
R202	On	04/02/2021	Bond Future			213.72541	213.72541	214.23711	214.23711		0.00	0	
Total R202 Future											1,274,867.40	6	13,100
Total For R202											1,274,867.40	6	13,100
R2023	On	07/05/2020	Bond Future			5.77133	106.58578	5.93937	106.14445	3.28	44,233,098.70	415	42,800
R2023	On	06/08/2020	Bond Future			5.87542	107.85397	6.06123	107.40881	3.12	78,194,128.25	725	17,600
R2023	On	05/11/2020	Bond Future			5.96546	105.29534	6.17294	104.84509	3.02	0.00	0	
R2023	On	04/02/2021	Bond Future			6.08772	106.62506	6.32314	106.16922	2.90	0.00	0	
Total R2023 Future											122,427,226.95	1,140	60,400
R2023	On	07/05/2020	Bond Future	6.90	Call		2,479.18000	2.47918	2,920,460	4.33	0.00	0	
R2023	On	07/05/2020	Bond Future	6.90	Put		0.05000	0.00005	0,000	4.33	0.00	0	
R2023	On	07/05/2020	Bond Future	6.91	Call		2,504.60000	2.50460	2,945,890	4.34	0.00	0	
R2023	On	07/05/2020	Bond Future	6.91	Put		0.04000	0.00004	0,000	4.34	0.00	0	
R2023	On	07/05/2020	Bond Future	6.89	Call		2,453.76000	2.45376	2,895,040	4.31	0.00	0	
R2023	On	07/05/2020	Bond Future	6.89	Put		0.05000	0.00005	0,000	4.31	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Call		2,952.00000	2.95200	3,356,860	4.08	0.00	0	

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R2023	On	06/08/2020	Bond Future	7.27	Put			113.51000	0.11351	73,210	4.08	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Call			2,972.62000	2.97262	3,378,230	4.08	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Put			111.06000	0.11106	71,510	4.08	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call			2,931.41000	2.93141	3,335,510	4.08	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put			116.00000	0.11600	74,940	4.08	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			2,977.70000	2.97770	3,362,920	3.72	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			239.35000	0.23935	174,320	3.72	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			2,995.17000	2.99517	3,381,160	3.72	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			235.90000	0.23590	171,640	3.72	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			2,960.28000	2.96028	3,344,710	3.72	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			242.84000	0.24284	177,020	3.72	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			1,070.94000	1.07094	1,315,630	2.86	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			1,057.69000	1.05769	846,540	2.86	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			1,081.68000	1.08168	1,327,660	2.86	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			1,049.13000	1.04913	839,270	2.86	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			1,060.63000	1.06063	1,304,020	2.86	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			1,066.69000	1.06669	854,240	2.86	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												122,427,226.95	1,140	60,45
R2030	On	07/05/2020	Bond Future			10.52402	87.08339	10.81786	85.52272		14.79	221,975,561.11	2,549	80,18
R2030	On	06/08/2020	Bond Future			10.76009	84.11339	11.06726	82.53524		15.58	248,302,727.28	2,952	77,6
R2030	On	05/11/2020	Bond Future			10.98138	85.17041	11.30201	83.57291		15.38	0.00	0	
R2030	On	04/02/2021	Bond Future			11.22560	82.24103	11.56126	80.62338		16.06	0.00	0	
Total R2030 Future												470,278,288.39	5,501	157,75
R2030	On	07/05/2020	Bond Future	8.79	Call			0.00000	0.00000	0,000	14.25	0.00	0	
R2030	On	07/05/2020	Bond Future	8.79	Put			11,605.40000	11.60540	10,044,730	14.25	0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Call			0.00000	0.00000	0,000	14.25	0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Put			11,543.11000	11.54311	9,982,440	14.25	0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Call			0.00000	0.00000	0,000	14.25	0.00	0	
R2030	On	07/05/2020	Bond Future	8.45	Call			0.00000	0.00000	0,000	14.25	0.00	0	5,00
R2030	On	07/05/2020	Bond Future	9.19	Call			0.00000	0.00000	0,020	14.25	0.00	0	
R2030	On	07/05/2020	Bond Future	9.19	Put			9,154.92000	9.15492	7,594,270	14.25	0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Put			11,667.74000	11.66774	10,107,070	14.25	0.00	0	
R2030	On	07/05/2020	Bond Future	8.90	Call			0.00000	0.00000	0,000	14.25	0.00	0	
R2030	On	07/05/2020	Bond Future	8.90	Put			10,923.12000	10.92312	9,362,450	14.25	0.00	0	5,8
R2030	On	07/05/2020	Bond Future	8.85	Put			11,232.45000	11.23245	9,671,780	14.25	0.00	0	5,8
R2030	On	07/05/2020	Bond Future	8.85	Call			0.00000	0.00000	0,000	14.25	0.00	0	5,00
R2030	On	07/05/2020	Bond Future	8.45	Put			13,755.46000	13.75546	12,194,790	14.25	0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Call			0.00000	0.00000	3,083,610	16.02	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
R2030 On 06/08/2020 Bond Future	10.87	Put			0.00000	0.00000	2,514,330	16.02	1,634,314.50	650	6%
R2030 On 06/08/2020 Bond Future	11.47	Call			0.00000	0.00000	5,058,390	17.08	0.00	0	
R2030 On 06/08/2020 Bond Future	11.47	Put			0.00000	0.00000	1,470,480	17.08	1,911,624.00	1,300	6%
R2030 On 06/08/2020 Bond Future	10.21	Put			0.00000	0.00000	4,439,600	15.36	0.00	0	
R2030 On 06/08/2020 Bond Future	9.10	Put			11,010.02000	11.01002	9,552,220	15.02	0.00	0	
R2030 On 06/08/2020 Bond Future	9.11	Call			175.53000	0.17553	297,730	15.02	0.00	0	
R2030 On 06/08/2020 Bond Future	9.11	Put			10,953.56000	10.95356	9,497,610	15.02	0.00	0	
R2030 On 06/08/2020 Bond Future	9.09	Call			169.09000	0.16909	287,610	15.02	0.00	0	
R2030 On 06/08/2020 Bond Future	9.09	Put			11,066.57000	11.06657	9,606,940	15.02	0.00	0	
R2030 On 06/08/2020 Bond Future	8.36	Call			36.97000	0.03697	69,800	15.02	0.00	0	8%
R2030 On 06/08/2020 Bond Future	8.86	Put			12,393.94000	12.39394	10,897,730	15.02	0.00	0	
R2030 On 06/08/2020 Bond Future	8.86	Call			108.30000	0.10830	190,240	15.02	0.00	0	8%
R2030 On 06/08/2020 Bond Future	9.42	Put			9,256.37000	9.25637	7,868,860	15.02	0.00	0	8%
R2030 On 06/08/2020 Bond Future	9.42	Call			304.45000	0.30445	495,090	15.02	0.00	0	
R2030 On 06/08/2020 Bond Future	9.10	Call			172.29000	0.17229	292,640	15.02	0.00	0	
R2030 On 06/08/2020 Bond Future	9.75	Call			517.48000	0.51748	805,880	15.02	0.00	0	4%
R2030 On 06/08/2020 Bond Future	9.20	Put			10,450.05000	10.45005	9,011,740	15.02	0.00	0	
R2030 On 06/08/2020 Bond Future	9.20	Call			207.07000	0.20707	346,910	15.02	0.00	0	3%
R2030 On 06/08/2020 Bond Future	8.50	Put			14,563.70000	14.56370	13,028,640	15.02	0.00	0	
R2030 On 06/08/2020 Bond Future	8.50	Call			50.71000	0.05071	93,800	15.02	0.00	0	3%
R2030 On 06/08/2020 Bond Future	8.36	Put			15,434.55000	15.43455	13,889,230	15.02	0.00	0	
R2030 On 06/08/2020 Bond Future	9.05	Call			156.82000	0.15682	268,230	15.02	0.00	0	4%
R2030 On 06/08/2020 Bond Future	10.75	Put			3,646.13000	3.64613	2,792,910	15.83	0.00	0	
R2030 On 06/08/2020 Bond Future	10.75	Call			2,015.46000	2.01546	2,740,390	15.83	0.00	0	
R2030 On 06/08/2020 Bond Future	10.05	Put			6,208.74000	6.20874	5,034,780	15.22	0.00	0	
R2030 On 06/08/2020 Bond Future	10.05	Call			825.57000	0.82557	1,229,760	15.22	0.00	0	
R2030 On 06/08/2020 Bond Future	9.75	Put			7,576.72000	7.57672	6,286,970	15.02	0.00	0	
R2030 On 06/08/2020 Bond Future	10.21	Call			0.00000	0.00000	1,511,560	15.36	1,965,028.00	1,300	6%
R2030 On 06/08/2020 Bond Future	10.70	Put			3,798.57000	3.79857	2,921,640	15.78	0.00	0	
R2030 On 06/08/2020 Bond Future	10.70	Call			1,907.01000	1.90701	2,608,230	15.78	0.00	0	4%
R2030 On 06/08/2020 Bond Future	10.00	Put			6,425.45000	6.42545	5,230,740	15.18	0.00	0	
R2030 On 06/08/2020 Bond Future	10.00	Call			765.83000	0.76583	1,149,270	15.18	0.00	0	4%
R2030 On 06/08/2020 Bond Future	9.05	Put			11,293.80000	11.29380	9,827,060	15.02	0.00	0	
R2030 On 05/11/2020 Bond Future	9.86	Call			1,120.45000	1.12045	1,519,370	14.85	0.00	0	
R2030 On 05/11/2020 Bond Future	9.86	Put			8,641.80000	8.64180	7,443,220	14.85	0.00	0	14,1%
R2030 On 05/11/2020 Bond Future	9.61	Call			867.54000	0.86754	1,197,200	14.81	0.00	0	
R2030 On 05/11/2020 Bond Future	9.61	Put			9,784.69000	9.78469	8,516,850	14.81	0.00	0	3,0%
R2030 On 05/11/2020 Bond Future	8.36	Put			16,535.01000	16.53501	15,036,210	14.81	0.00	0	
R2030 On 05/11/2020 Bond Future	9.38	Put			10,906.35000	10.90635	9,581,950	14.81	0.00	0	
R2030 On 05/11/2020 Bond Future	10.37	Put			6,599.52000	6.59952	5,564,160	15.12	0.00	0	15,9%

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2030	On	05/11/2020	Bond Future	9.39	Call			687.12000	0.68712	962,550	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			10,856.35000	10.85635	9,534,280	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			694.63000	0.69463	972,390	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			10,806.46000	10.80646	9,486,720	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			679.67000	0.67967	952,770	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			7,793.85000	7.79385	6,656,480	14.93	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	8.53	Put			15,529.97000	15.52997	14,051,980	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			243.76000	0.24376	363,270	14.81	0.00	0	15,94
R2030	On	05/11/2020	Bond Future	9.03	Put			12,723.81000	12.72381	11,325,680	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			456.47000	0.45647	655,840	14.81	0.00	0	15,94
R2030	On	05/11/2020	Bond Future	10.37	Call			1,839.09000	1.83909	2,401,230	15.12	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			6,243.32000	6.24332	5,241,890	15.19	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.34	Put			16,654.84000	16.65484	15,153,780	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			188.46000	0.18846	284,900	14.81	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	9.04	Put			12,670.13000	12.67013	11,273,890	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			461.91000	0.46191	663,170	14.81	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	10.06	Call			1,368.86000	1.36886	1,828,990	14.93	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			367.17000	0.36717	534,420	14.81	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put			14,379.71000	14.37971	12,930,190	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			315.97000	0.31597	463,950	14.81	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			11,669.46000	11.66946	10,311,620	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			575.37000	0.57537	815,030	14.81	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call			2,010.98000	2.01098	2,607,050	15.19	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			193.73000	0.19373	292,430	14.81	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.86	Put			13,651.58000	13.65158	12,223,020	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			371.72000	0.37172	540,660	14.81	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.10	Put			18,117.94000	18.11794	16,592,810	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			134.08000	0.13408	206,450	14.81	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			13,707.03000	13.70703	12,276,780	14.81	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Put			17,669.59000	17.66959	16,205,440	15.33	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			400.76000	0.40076	554,260	15.33	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			13,617.15000	13.61715	12,270,120	15.33	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			810.76000	0.81076	1,081,380	15.33	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			17,726.91000	17.72691	16,261,490	15.33	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			13,415.35000	13.41535	12,075,810	15.33	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			846.79000	0.84679	1,126,790	15.33	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			13,365.15000	13.36515	12,027,500	15.33	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			832.23000	0.83223	1,108,460	15.33	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			13,465.66000	13.46566	12,124,240	15.33	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			396.74000	0.39674	548,970	15.33	0.00	0	80

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R2030	On	04/02/2021	Bond Future	8.86	Put			14,965.20000	14.96520	13,572,540	15.33	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			642.24000	0.64224	867,230	15.33	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			1,927.72000	1.92772	2,444,330	15.47	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			8,761.71000	8.76171	7,660,670	15.47	0.00	0	1,800
R2030	On	04/02/2021	Bond Future	9.16	Call			839.48000	0.83948	1,117,590	15.33	0.00	0	
Total R2030 Option												5,510,966.50	3,250	145,190
Total For R2030												475,789,254.89	8,751	302,950
R2032	On	07/05/2020	Bond Future			11.00320	82.91099	11.28682	81.31719		16.73	354,693,215.22	4,278	44,200
R2032	On	06/08/2020	Bond Future			11.23155	83.89748	11.52724	82.28582		16.83	358,997,316.92	4,279	93,800
R2032	On	05/11/2020	Bond Future			11.45453	80.80250	11.76285	79.17098		17.62	0.00	0	
R2032	On	04/02/2021	Bond Future			11.69403	81.82315	12.01600	80.17107		17.51	0.00	0	
Total R2032 Future												713,690,532.14	8,557	138,140
R2032	On	07/05/2020	Bond Future	9.20	Put			12,832.45000	12.83245	11,238,650	15.95	0.00	0	
R2032	On	07/05/2020	Bond Future	9.20	Call			0.00000	0.00000	0,000	15.95	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.30	Put			12,155.32000	12.15532	10,561,520	15.95	0.00	0	
R2032	On	07/05/2020	Bond Future	9.30	Call			0.00000	0.00000	0,000	15.95	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	8.82	Put			15,468.12000	15.46812	13,874,320	15.95	0.00	0	
R2032	On	07/05/2020	Bond Future	8.82	Call			0.00000	0.00000	0,000	15.95	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.00	Put			14,207.16000	14.20716	12,613,360	15.95	0.00	0	
R2032	On	07/05/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	15.95	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.50	Put			10,821.10000	10.82110	9,227,300	15.95	0.00	0	
R2032	On	07/05/2020	Bond Future	9.50	Call			0.00000	0.00000	0,000	15.95	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.19	Call			0.00000	0.00000	0,000	15.95	0.00	0	
R2032	On	07/05/2020	Bond Future	9.19	Put			12,900.54000	12.90054	11,306,740	15.95	0.00	0	
R2032	On	07/05/2020	Bond Future	9.17	Call			0.00000	0.00000	0,000	15.95	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.17	Put			13,036.92000	13.03692	11,443,120	15.95	0.00	0	
R2032	On	07/05/2020	Bond Future	9.54	Call			0.00000	0.00000	0,000	15.95	0.00	0	
R2032	On	07/05/2020	Bond Future	9.54	Put			10,557.43000	10.55743	8,963,630	15.95	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	15.95	0.00	0	
R2032	On	07/05/2020	Bond Future	9.18	Put			12,968.69000	12.96869	11,374,890	15.95	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Put			12,434.47000	12.43447	10,923,840	15.94	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Call			148.14000	0.14814	250,830	15.94	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put			12,371.79000	12.37179	10,862,820	15.94	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Call			142.42000	0.14242	241,800	15.94	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put			12,497.27000	12.49727	10,984,990	15.94	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put			9,733.16000	9.73316	8,319,580	15.94	0.00	0	800
R2032	On	06/08/2020	Bond Future	8.79	Put			16,865.83000	16.86583	15,283,290	15.94	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Call			33.71000	0.03371	62,830	15.94	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.29	Put			13,516.77000	13.51677	11,980,900	15.94	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2032	On	06/08/2020	Bond Future	9.29	Call		103.00000	0.10300	178,790	15.94	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.46	Call		145.25000	0.14525	246,280	15.94	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Call		332.13000	0.33213	530,210	15.94	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put		16,040.80000	16.04080	14,550,800	16.81	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call		315.66000	0.31566	457,180	16.81	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Call		252.59000	0.25259	370,250	16.81	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.44	Put		14,020.41000	14.02041	12,586,320	16.81	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call		474.93000	0.47493	672,360	16.81	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call		2,504.38000	2.50438	3,170,810	17.48	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		12,182.25000	12.18225	10,815,090	16.81	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call		692.90000	0.69290	959,550	16.81	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put		12,126.84000	12.12684	10,761,970	16.81	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call		677.79000	0.67779	939,870	16.81	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put		6,503.83000	6.50383	5,507,580	17.40	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Put		17,127.98000	17.12798	15,614,120	16.81	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Put		13,028.47000	13.02847	11,628,360	16.81	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Call		579.11000	0.57911	810,520	16.81	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call		2,323.32000	2.32332	2,958,590	17.40	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		12,237.80000	12.23780	10,868,360	16.81	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		6,182.30000	6.18230	5,217,210	17.48	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		685.31000	0.68531	949,670	16.81	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		931.38000	0.93138	1,219,340	16.73	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		14,556.00000	14.55600	13,191,880	16.73	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Call		939.44000	0.93944	1,229,350	16.73	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		14,500.86000	14.50086	13,138,690	16.73	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		947.54000	0.94754	1,239,420	16.73	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		14,445.82000	14.44582	13,085,620	16.73	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Call		2,399.08000	2.39908	2,977,880	16.97	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		8,791.19000	8.79119	7,717,910	16.97	0.00	0	80
R2032	On	04/02/2021	Bond Future	8.79	Put		19,448.33000	19.44833	17,951,280	16.73	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		431.94000	0.43194	586,970	16.73	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		16,379.41000	16.37941	14,957,030	16.73	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		700.41000	0.70041	930,110	16.73	0.00	0	80
Total R2032 Option											0.00	0	55,80
Total For R2032											713,690,532.14	8,557	193,94
R2035	On	07/05/2020	Bond Future			11.46304	83.50542	11.71152	82.01875	17.74	402,663,135.24	4,822	51,00
R2035	On	06/08/2020	Bond Future			11.69010	84.49894	11.94914	82.99574	17.83	400,017,981.96	4,734	110,68
R2035	On	05/11/2020	Bond Future			11.91323	81.07944	12.18322	79.55770	18.84	0.00	0	
R2035	On	04/02/2021	Bond Future			12.15702	82.10348	12.43917	80.56260	18.71	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total R2035 Future										802,681,117.20	9,556	161,72
R2035 On 07/05/2020 Bond Future	9.55	Call			0.00000	0.00000	0,000	16.67		0.00	0	7,50
R2035 On 07/05/2020 Bond Future	9.85	Put			12,217.56000	12.21756	10,730,890	16.67		0.00	0	
R2035 On 07/05/2020 Bond Future	9.85	Call			0.00000	0.00000	0,000	16.67		0.00	0	7,50
R2035 On 07/05/2020 Bond Future	9.78	Put			12,729.36000	12.72936	11,242,690	16.67		0.00	0	
R2035 On 07/05/2020 Bond Future	9.18	Call			0.00000	0.00000	0,000	16.67		0.00	0	3,50
R2035 On 07/05/2020 Bond Future	10.57	Call			0.41000	0.00041	2,510	16.71		0.00	0	
R2035 On 07/05/2020 Bond Future	10.57	Put			7,185.11000	7.18511	5,700,540	16.71		0.00	0	3,50
R2035 On 07/05/2020 Bond Future	9.11	Put			17,843.14000	17.84314	16,356,470	16.67		0.00	0	
R2035 On 07/05/2020 Bond Future	9.47	Put			15,046.19000	15.04619	13,559,520	16.67		0.00	0	
R2035 On 07/05/2020 Bond Future	9.55	Put			14,440.34000	14.44034	12,953,670	16.67		0.00	0	
R2035 On 07/05/2020 Bond Future	9.75	Put			12,949.97000	12.94997	11,463,300	16.67		0.00	0	
R2035 On 07/05/2020 Bond Future	9.75	Call			0.00000	0.00000	0,000	16.67		0.00	0	5,00
R2035 On 07/05/2020 Bond Future	10.75	Call			2.73000	0.00273	13,790	16.88		0.00	0	
R2035 On 07/05/2020 Bond Future	10.75	Put			5,992.35000	5.99235	4,516,740	16.88		0.00	0	5,00
R2035 On 07/05/2020 Bond Future	9.78	Call			0.00000	0.00000	0,000	16.67		0.00	0	3,50
R2035 On 07/05/2020 Bond Future	9.18	Put			17,290.09000	17.29009	15,803,420	16.67		0.00	0	
R2035 On 07/05/2020 Bond Future	9.48	Call			0.00000	0.00000	0,000	16.67		0.00	0	
R2035 On 07/05/2020 Bond Future	9.48	Put			14,970.15000	14.97015	13,483,480	16.67		0.00	0	
R2035 On 07/05/2020 Bond Future	9.49	Call			0.00000	0.00000	0,000	16.67		0.00	0	
R2035 On 07/05/2020 Bond Future	9.49	Put			14,894.20000	14.89420	13,407,530	16.67		0.00	0	
R2035 On 07/05/2020 Bond Future	9.47	Call			0.00000	0.00000	0,000	16.67		0.00	0	
R2035 On 07/05/2020 Bond Future	9.11	Call			0.00000	0.00000	0,000	16.67		0.00	0	5,00
R2035 On 06/08/2020 Bond Future	9.92	Call			143.67000	0.14367	231,280	16.46		0.00	0	
R2035 On 06/08/2020 Bond Future	9.92	Put			13,160.32000	13.16032	11,744,730	16.46		0.00	0	
R2035 On 06/08/2020 Bond Future	9.93	Call			146.67000	0.14667	235,810	16.46		0.00	0	
R2035 On 06/08/2020 Bond Future	9.93	Put			13,091.63000	13.09163	11,677,570	16.46		0.00	0	
R2035 On 06/08/2020 Bond Future	9.91	Call			140.72000	0.14072	226,830	16.46		0.00	0	
R2035 On 06/08/2020 Bond Future	9.91	Put			13,229.13000	13.22913	11,812,040	16.46		0.00	0	
R2035 On 06/08/2020 Bond Future	10.45	Call			392.42000	0.39242	591,820	16.46		0.00	0	
R2035 On 06/08/2020 Bond Future	10.45	Put			9,719.47000	9.71947	8,415,670	16.46		0.00	0	50
R2035 On 06/08/2020 Bond Future	9.00	Put			19,989.65000	19.98965	18,499,380	16.46		0.00	0	
R2035 On 06/08/2020 Bond Future	9.00	Call			15.80000	0.01580	28,730	16.46		0.00	0	24,70
R2035 On 06/08/2020 Bond Future	8.75	Put			22,002.67000	22.00267	20,506,310	16.46		0.00	0	
R2035 On 06/08/2020 Bond Future	8.75	Call			7.75000	0.00775	14,590	16.46		0.00	0	3,00
R2035 On 06/08/2020 Bond Future	9.09	Put			19,280.59000	19.28059	17,793,440	16.46		0.00	0	
R2035 On 06/08/2020 Bond Future	9.09	Call			20.17000	0.02017	36,220	16.46		0.00	0	50
R2035 On 06/08/2020 Bond Future	9.67	Put			14,919.24000	14.91924	13,471,560	16.46		0.00	0	
R2035 On 06/08/2020 Bond Future	9.67	Call			83.82000	0.08382	139,340	16.46		0.00	0	50

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	Bond Future	10.34	Call		842.42000	0.84242	1,114,900	17.73	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put		12,180.47000	12.18047	10,931,210	17.73	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call		824.22000	0.82422	1,092,080	17.73	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put		12,298.35000	12.29835	11,044,470	17.73	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call		833.28000	0.83328	1,103,450	17.73	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put		12,239.33000	12.23933	10,987,760	17.73	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		15,669.28000	15.66928	14,396,310	17.89	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call		1,023.47000	1.02347	1,293,230	17.89	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		15,608.51000	15.60851	14,337,390	17.89	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		15,730.18000	15.73018	14,455,370	17.89	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		1,096.50000	1.09650	1,381,280	17.89	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		15,127.24000	15.12724	13,871,140	17.89	0.00	0	6%
R2035	On	04/02/2021	Bond Future	11.14	Call		2,383.35000	2.38335	2,892,640	18.00	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		9,880.69000	9.88069	8,849,100	18.00	0.00	0	6%
R2035	On	04/02/2021	Bond Future	10.05	Call		1,014.61000	1.01461	1,282,520	17.89	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		1,005.80000	1.00580	1,271,870	17.89	0.00	0	
Total R2035 Option											0.00	0	71,15
Total For R2035											802,681,117.20	9,556	232,87
R2037	On	07/05/2020	Bond Future			11.59317	79.72534	11.83165	78.31330	18.67	1,086,656,384.20	13,630	48,71
R2037	On	06/08/2020	Bond Future			11.82053	76.41737	12.06928	74.98960	19.78	695,015,980.15	9,095	82,44
R2037	On	05/11/2020	Bond Future			12.03249	77.37798	12.29146	75.93263	19.80	0.00	0	
R2037	On	04/02/2021	Bond Future			12.26360	74.09988	12.53397	72.63638	20.76	0.00	0	
Total R2037 Future											1,781,672,364.35	22,725	131,21
R2037	On	07/05/2020	Bond Future	9.60	Call		0.00000	0.00000	0,000	17.56	0.00	0	
R2037	On	07/05/2020	Bond Future	9.60	Put		14,974.85000	14.97485	13,562,810	17.56	0.00	0	
R2037	On	07/05/2020	Bond Future	9.61	Call		0.00000	0.00000	0,000	17.56	0.00	0	
R2037	On	07/05/2020	Bond Future	9.61	Put		14,898.06000	14.89806	13,486,020	17.56	0.00	0	
R2037	On	07/05/2020	Bond Future	9.59	Call		0.00000	0.00000	0,000	17.56	0.00	0	
R2037	On	07/05/2020	Bond Future	9.59	Put		15,051.73000	15.05173	13,639,690	17.56	0.00	0	
R2037	On	07/05/2020	Bond Future	10.00	Put		11,977.48000	11.97748	10,565,440	17.56	0.00	0	
R2037	On	07/05/2020	Bond Future	10.00	Call		0.00000	0.00000	0,000	17.56	0.00	0	7,50
R2037	On	07/05/2020	Bond Future	9.70	Put		14,211.31000	14.21131	12,799,270	17.56	0.00	0	
R2037	On	07/05/2020	Bond Future	9.70	Call		0.00000	0.00000	0,000	17.56	0.00	0	7,50
R2037	On	06/08/2020	Bond Future	9.87	Call		107.53000	0.10753	171,630	18.30	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put		14,348.97000	14.34897	12,985,300	18.30	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call		109.86000	0.10986	175,140	18.30	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put		14,277.48000	14.27748	12,914,990	18.30	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call		105.25000	0.10525	168,190	18.30	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put		14,420.59000	14.42059	13,055,760	18.30	0.00	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	05/11/2020	Bond Future	10.18	Call		638.16000	0.63816	844,070	18.65	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put		13,828.48000	13.82848	12,589,040	18.65	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		645.61000	0.64561	853,440	18.65	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		13,765.22000	13.76522	12,527,700	18.65	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		630.78000	0.63078	834,780	18.65	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		13,891.90000	13.89190	12,650,550	18.65	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Put		13,741.87000	13.74187	12,600,050	19.85	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		1,370.09000	1.37009	1,691,770	19.85	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call		8,903.24000	8.90324	9,950,740	22.20	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		2,945.75000	2.94575	2,529,750	22.20	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.97	Put		7,079.91000	7.07991	6,289,810	20.73	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		11,735.10000	11.73510	10,670,670	19.85	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call		1,163.35000	1.16335	1,446,650	19.85	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		14,909.00000	14.90900	13,728,800	19.85	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		7,316.27000	7.31627	6,508,900	20.67	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.29	Call		1,173.11000	1.17311	1,458,270	19.85	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		14,849.28000	14.84928	13,670,940	19.85	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		1,153.65000	1.15365	1,435,100	19.85	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		14,968.87000	14.96887	13,786,820	19.85	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Call		1,819.58000	1.81958	2,218,650	19.85	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		3,974.36000	3.97436	4,647,760	20.73	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.35	Call		1,232.93000	1.23293	1,529,370	19.85	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		14,493.95000	14.49395	13,326,890	19.85	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		18,958.45000	18.95845	17,675,210	19.85	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		660.99000	0.66099	841,250	19.85	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Call		3,810.86000	3.81086	4,466,990	20.67	0.00	0	
Total R2037 Option											0.00	0	16,25
Total For R2037											1,781,672,364.35	22,725	147,51
R2040	On	07/05/2020	Bond Future			11.72301	81.71916	11.95647	80.26682	18.70	576,937,269.60	7,060	31,6
R2040	On	06/08/2020	Bond Future			11.94872	78.18452	12.19249	76.71601	19.82	698,265,948.12	8,931	49,8
R2040	On	05/11/2020	Bond Future			12.15907	79.16735	12.41309	77.68076	19.95	0.00	0	
R2040	On	04/02/2021	Bond Future			12.38837	75.66163	12.65387	74.15634	20.93	0.00	0	
Total R2040 Future											1,275,203,217.72	15,991	81,45
R2040	On	07/05/2020	Bond Future	9.74	Call		0.00000	0.00000	0,000	17.34	0.00	0	
R2040	On	07/05/2020	Bond Future	9.74	Put		15,795.89000	15.79589	14,343,550	17.34	0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Call		0.00000	0.00000	0,000	17.34	0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Put		15,713.41000	15.71341	14,261,070	17.34	0.00	0	
R2040	On	07/05/2020	Bond Future	9.73	Call		0.00000	0.00000	0,000	17.34	0.00	0	
R2040	On	07/05/2020	Bond Future	10.15	Call		0.00000	0.00000	0,000	17.34	0.00	0	7,5

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2040	On	07/05/2020	Bond Future	10.00	Put			13,687.92000	13.68792	12,235,580	17.34	0.00	0	
R2040	On	07/05/2020	Bond Future	10.00	Call			0.00000	0.00000	0,000	17.34	0.00	0	2,64
R2040	On	07/05/2020	Bond Future	9.50	Put			17,810.33000	17.81033	16,357,990	17.34	0.00	0	
R2040	On	07/05/2020	Bond Future	9.50	Call			0.00000	0.00000	0,000	17.34	0.00	0	2,64
R2040	On	07/05/2020	Bond Future	11.10	Call			6.70000	0.00670	27,940	17.89	0.00	0	48
R2040	On	07/05/2020	Bond Future	12.70	Put			48.71000	0.04871	7,400	21.01	0.00	0	
R2040	On	07/05/2020	Bond Future	12.70	Call			4,391.87000	4.39187	5,802,900	21.01	0.00	0	32
R2040	On	07/05/2020	Bond Future	9.85	Put			14,894.81000	14.89481	13,442,470	17.34	0.00	0	
R2040	On	07/05/2020	Bond Future	9.85	Call			0.00000	0.00000	0,000	17.34	0.00	0	7,50
R2040	On	07/05/2020	Bond Future	10.15	Put			12,505.72000	12.50572	11,053,380	17.34	0.00	0	
R2040	On	07/05/2020	Bond Future	9.73	Put			15,878.49000	15.87849	14,426,150	17.34	0.00	0	
R2040	On	07/05/2020	Bond Future	12.20	Put			443.82000	0.44382	133,140	20.34	0.00	0	
R2040	On	07/05/2020	Bond Future	12.20	Call			1,912.47000	1.91247	3,054,130	20.34	0.00	0	32
R2040	On	07/05/2020	Bond Future	11.80	Put			1,535.65000	1.53565	706,450	19.29	0.00	0	
R2040	On	07/05/2020	Bond Future	11.80	Call			567.17000	0.56717	1,190,310	19.29	0.00	0	48
R2040	On	07/05/2020	Bond Future	11.10	Put			5,560.54000	5.56054	4,129,440	17.89	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Call			529.30000	0.52930	766,330	18.52	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Put			9,228.79000	9.22879	7,997,310	18.52	0.00	0	12,50
R2040	On	06/08/2020	Bond Future	11.26	Call			1,107.83000	1.10783	1,506,210	19.45	0.00	0	
R2040	On	06/08/2020	Bond Future	11.26	Put			6,985.92000	6.98592	5,915,790	19.45	0.00	0	57
R2040	On	06/08/2020	Bond Future	10.79	Call			465.99000	0.46599	682,050	18.37	0.00	0	
R2040	On	06/08/2020	Bond Future	10.79	Put			9,591.44000	9.59144	8,338,990	18.37	0.00	0	80
R2040	On	06/08/2020	Bond Future	9.57	Put			18,608.14000	18.60814	17,160,290	17.89	0.00	0	
R2040	On	06/08/2020	Bond Future	9.57	Call			27.94000	0.02794	48,600	17.89	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.07	Put			14,612.81000	14.61281	13,205,820	17.89	0.00	0	
R2040	On	06/08/2020	Bond Future	10.07	Call			98.31000	0.09831	159,830	17.89	0.00	0	80
R2040	On	06/08/2020	Bond Future	10.03	Call			89.58000	0.08958	146,410	17.89	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Put			14,919.18000	14.91918	13,507,500	17.89	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Call			91.70000	0.09170	149,670	17.89	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Put			14,842.36000	14.84236	13,431,820	17.89	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Call			87.50000	0.08750	143,210	17.89	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Put			14,996.14000	14.99614	13,583,340	17.89	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Put			15,070.26000	15.07026	13,766,770	18.55	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Call			541.16000	0.54116	724,260	18.55	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call			2,745.78000	2.74578	3,338,580	19.89	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put			7,044.74000	7.04474	6,150,950	19.89	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put			16,719.75000	16.71975	15,376,390	18.55	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call			400.72000	0.40072	543,950	18.55	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.50	Call			2,303.57000	2.30357	2,832,520	19.66	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put			7,880.91000	7.88091	6,923,270	19.66	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	Op Interr
R2040	On	05/11/2020	Bond Future	9.73	Put		18,767.41000	18.76741	17,385,410	18.55		0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		274.63000	0.27463	379,220	18.55		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		20,603.38000	20.60338	19,194,970	18.55		0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		194.63000	0.19463	272,810	18.55		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.31	Call		598.11000	0.59811	796,630	18.55		0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		14,517.54000	14.51754	13,229,470	18.55		0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		605.54000	0.60554	806,040	18.55		0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		14,449.22000	14.44922	13,163,130	18.55		0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		590.75000	0.59075	787,290	18.55		0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		14,586.03000	14.58603	13,295,980	18.55		0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Call		2,913.30000	2.91330	3,468,990	20.54		0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		9,390.62000	9.39062	8,441,020	20.54		0.00	0	50
R2040	On	04/02/2021	Bond Future	11.74	Call		3,277.49000	3.27749	3,877,740	20.69		0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		8,678.70000	8.67870	7,773,660	20.69		0.00	0	80
R2040	On	04/02/2021	Bond Future	9.49	Put		22,259.97000	22.25997	20,891,770	20.03		0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		471.85000	0.47185	608,940	20.03		0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		16,766.25000	16.76625	15,512,290	20.03		0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		993.12000	0.99312	1,244,450	20.03		0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		21,631.07000	21.63107	20,272,970	20.03		0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		514.04000	0.51404	661,230	20.03		0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		17,932.11000	17.93211	16,648,420	20.03		0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		848.39000	0.84839	1,069,990	20.03		0.00	0	80
R2040	On	04/02/2021	Bond Future	10.40	Call		1,145.31000	1.14531	1,426,620	20.03		0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		15,711.88000	15.71188	14,487,900	20.03		0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Call		1,155.36000	1.15536	1,438,600	20.03		0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		15,647.37000	15.64737	14,425,320	20.03		0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		1,165.47000	1.16547	1,450,650	20.03		0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		15,583.02000	15.58302	14,362,910	20.03		0.00	0	
Total R2040 Option												0.00	0	53,18
Total For R2040												1,275,203,217.72	15,991	134,62
R2044	On	07/05/2020	Bond Future			11.79258	78.32356	12.01093	76.97766	19.52		729,348,990.72	9,312	34,62
R2044	On	06/08/2020	Bond Future			12.01292	74.87374	12.24111	73.51280	20.68		701,641,817.54	9,371	55,88
R2044	On	05/11/2020	Bond Future			12.21817	75.81502	12.45612	74.43738	20.80		0.00	0	
R2044	On	04/02/2021	Bond Future			12.44185	72.39204	12.69077	70.99706	21.82		0.00	0	
Total R2044 Future												1,430,990,808.26	18,683	90,52
R2044	On	07/05/2020	Bond Future	9.91	Put		14,923.17000	14.92317	13,577,270	18.10		0.00	0	
R2044	On	07/05/2020	Bond Future	9.91	Call		0.00000	0.00000	0,000	18.10		0.00	0	50
R2044	On	07/05/2020	Bond Future	11.02	Call		1.89000	0.00189	7,760	18.47		0.00	0	
R2044	On	07/05/2020	Bond Future	11.02	Put		6,465.67000	6.46567	5,125,640	18.47		0.00	0	50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2044 On 07/05/2020 Bond Future	9.98	Put			14,346.63000	14.34663	13,000,730	18.10		0.00	0	
R2044 On 07/05/2020 Bond Future	9.98	Call			0.00000	0.00000	0,000	18.10		0.00	0	10
R2044 On 07/05/2020 Bond Future	11.09	Call			3.97000	0.00397	15,210	18.65		0.00	0	
R2044 On 07/05/2020 Bond Future	11.09	Put			5,979.88000	5.97988	4,645,220	18.65		0.00	0	10
R2044 On 07/05/2020 Bond Future	9.26	Put			20,585.69000	20.58569	19,239,790	18.10		0.00	0	
R2044 On 07/05/2020 Bond Future	9.26	Call			0.00000	0.00000	0,000	18.10		0.00	0	5
R2044 On 07/05/2020 Bond Future	9.97	Put			14,428.62000	14.42862	13,082,720	18.10		0.00	0	
R2044 On 07/05/2020 Bond Future	9.97	Call			0.00000	0.00000	0,000	18.10		0.00	0	12
R2044 On 07/05/2020 Bond Future	10.81	Call			0.16000	0.00016	0,790	18.15		0.00	0	
R2044 On 07/05/2020 Bond Future	10.81	Put			7,958.22000	7.95822	6,612,950	18.15		0.00	0	12
R2044 On 07/05/2020 Bond Future	9.33	Put			19,947.95000	19.94795	18,602,050	18.10		0.00	0	
R2044 On 07/05/2020 Bond Future	9.33	Call			0.00000	0.00000	0,000	18.10		0.00	0	10
R2044 On 07/05/2020 Bond Future	9.81	Call			0.00000	0.00000	0,000	18.10		0.00	0	
R2044 On 07/05/2020 Bond Future	9.81	Put			15,757.63000	15.75763	14,411,730	18.10		0.00	0	
R2044 On 07/05/2020 Bond Future	9.79	Call			0.00000	0.00000	0,000	18.10		0.00	0	
R2044 On 07/05/2020 Bond Future	9.79	Put			15,926.06000	15.92606	14,580,160	18.10		0.00	0	
R2044 On 07/05/2020 Bond Future	9.45	Put			18,870.83000	18.87083	17,524,930	18.10		0.00	0	
R2044 On 07/05/2020 Bond Future	9.45	Call			0.00000	0.00000	0,000	18.10		0.00	0	12
R2044 On 07/05/2020 Bond Future	9.80	Call			0.00000	0.00000	0,000	18.10		0.00	0	
R2044 On 07/05/2020 Bond Future	9.80	Put			15,841.78000	15.84178	14,495,880	18.10		0.00	0	
R2044 On 06/08/2020 Bond Future	9.36	Put			21,024.08000	21.02408	19,672,620	18.68		0.00	0	
R2044 On 06/08/2020 Bond Future	9.36	Call			13.06000	0.01306	22,540	18.68		0.00	0	60
R2044 On 06/08/2020 Bond Future	9.98	Put			15,766.17000	15.76617	14,447,460	18.68		0.00	0	
R2044 On 06/08/2020 Bond Future	9.98	Call			71.02000	0.07102	113,250	18.68		0.00	0	60
R2044 On 06/08/2020 Bond Future	11.09	Call			723.31000	0.72331	1,000,140	19.30		0.00	0	
R2044 On 06/08/2020 Bond Future	9.86	Put			16,737.46000	16.73746	15,409,070	18.68		0.00	0	
R2044 On 06/08/2020 Bond Future	10.93	Put			8,992.39000	8.99239	7,852,590	18.96		0.00	0	14
R2044 On 06/08/2020 Bond Future	9.87	Call			53.96000	0.05396	87,240	18.68		0.00	0	
R2044 On 06/08/2020 Bond Future	9.87	Put			16,655.65000	16.65565	15,327,990	18.68		0.00	0	
R2044 On 06/08/2020 Bond Future	9.88	Call			55.35000	0.05535	89,370	18.68		0.00	0	
R2044 On 06/08/2020 Bond Future	9.88	Put			16,574.00000	16.57400	15,247,080	18.68		0.00	0	
R2044 On 06/08/2020 Bond Future	9.86	Call			52.60000	0.05260	85,150	18.68		0.00	0	
R2044 On 06/08/2020 Bond Future	11.09	Put			8,064.48000	8.06448	6,980,370	19.30		0.00	0	60
R2044 On 06/08/2020 Bond Future	9.01	Put			24,250.05000	24.25005	22,892,550	18.68		0.00	0	
R2044 On 06/08/2020 Bond Future	9.01	Call			4.25000	0.00425	7,690	18.68		0.00	0	14
R2044 On 06/08/2020 Bond Future	9.66	Put			18,406.36000	18.40636	17,065,890	18.68		0.00	0	
R2044 On 06/08/2020 Bond Future	9.66	Call			30.99000	0.03099	51,460	18.68		0.00	0	14
R2044 On 06/08/2020 Bond Future	10.93	Call			530.47000	0.53047	751,610	18.96		0.00	0	
R2044 On 05/11/2020 Bond Future	11.06	Call			1,409.80000	1.40980	1,759,260	19.84		0.00	0	
R2044 On 05/11/2020 Bond Future	11.06	Put			10,197.04000	10.19704	9,168,860	19.84		0.00	0	52

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	10.04	Put			16,832.29000	16.83229	15,585,500	19.35		0.00	0	
R2044 On 05/11/2020 Bond Future	10.04	Call			398.61000	0.39861	529,460	19.35		0.00	0	5
R2044 On 05/11/2020 Bond Future	9.34	Put			22,542.79000	22.54279	21,218,490	19.35		0.00	0	
R2044 On 05/11/2020 Bond Future	10.34	Put			14,653.29000	14.65329	13,456,130	19.35		0.00	0	
R2044 On 05/11/2020 Bond Future	11.38	Put			8,605.81000	8.60581	7,670,590	20.33		0.00	0	5
R2044 On 05/11/2020 Bond Future	10.35	Call			597.84000	0.59784	780,150	19.35		0.00	0	
R2044 On 05/11/2020 Bond Future	10.35	Put			14,583.52000	14.58352	13,388,190	19.35		0.00	0	
R2044 On 05/11/2020 Bond Future	10.36	Call			605.34000	0.60534	789,500	19.35		0.00	0	
R2044 On 05/11/2020 Bond Future	10.36	Put			14,513.94000	14.51394	13,320,460	19.35		0.00	0	
R2044 On 05/11/2020 Bond Future	10.34	Call			590.41000	0.59041	770,890	19.35		0.00	0	
R2044 On 05/11/2020 Bond Future	10.02	Call			387.83000	0.38783	515,740	19.35		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	9.29	Put			22,983.26000	22.98326	21,655,230	19.35		0.00	0	
R2044 On 05/11/2020 Bond Future	9.29	Call			127.05000	0.12705	176,660	19.35		0.00	0	5
R2044 On 05/11/2020 Bond Future	9.96	Put			17,441.08000	17.44108	16,182,810	19.35		0.00	0	
R2044 On 05/11/2020 Bond Future	9.96	Call			356.85000	0.35685	476,220	19.35		0.00	0	
R2044 On 05/11/2020 Bond Future	11.38	Call			1,990.32000	1.99032	2,432,740	20.33		0.00	0	
R2044 On 05/11/2020 Bond Future	9.72	Call			252.05000	0.25205	341,220	19.35		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	9.97	Put			17,364.35000	17.36435	16,107,470	19.35		0.00	0	
R2044 On 05/11/2020 Bond Future	9.97	Call			361.87000	0.36187	482,630	19.35		0.00	0	5
R2044 On 05/11/2020 Bond Future	8.87	Put			26,851.72000	26.85172	25,499,770	19.35		0.00	0	
R2044 On 05/11/2020 Bond Future	8.87	Call			59.89000	0.05989	85,580	19.35		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	10.02	Put			16,983.41000	16.98341	15,733,680	19.35		0.00	0	
R2044 On 05/11/2020 Bond Future	9.34	Call			138.18000	0.13818	191,520	19.35		0.00	0	5
R2044 On 05/11/2020 Bond Future	11.17	Call			1,597.41000	1.59741	1,978,440	20.01		0.00	0	
R2044 On 05/11/2020 Bond Future	11.17	Put			9,626.70000	9.62670	8,630,090	20.01		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	11.43	Call			2,090.52000	2.09052	2,547,690	20.40		0.00	0	
R2044 On 05/11/2020 Bond Future	11.43	Put			8,375.67000	8.37567	7,455,200	20.40		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	9.72	Put			19,336.06000	19.33606	18,047,590	19.35		0.00	0	
R2044 On 04/02/2021 Bond Future	10.36	Call			1,068.78000	1.06878	1,314,710	20.88		0.00	0	
R2044 On 04/02/2021 Bond Future	10.36	Put			16,269.81000	16.26981	15,120,760	20.88		0.00	0	
R2044 On 04/02/2021 Bond Future	10.37	Call			1,078.44000	1.07844	1,326,130	20.88		0.00	0	
R2044 On 04/02/2021 Bond Future	10.37	Put			16,202.67000	16.20267	15,055,380	20.88		0.00	0	
R2044 On 04/02/2021 Bond Future	10.35	Call			1,059.18000	1.05918	1,303,360	20.88		0.00	0	
R2044 On 04/02/2021 Bond Future	10.35	Put			16,337.12000	16.33712	15,186,320	20.88		0.00	0	
R2044 On 04/02/2021 Bond Future	10.84	Call			1,606.26000	1.60626	1,944,000	20.88		0.00	0	
R2044 On 04/02/2021 Bond Future	10.84	Put			13,246.17000	13.24617	12,188,930	20.88		0.00	0	4
R2044 On 04/02/2021 Bond Future	10.29	Call			1,002.89000	1.00289	1,236,700	20.88		0.00	0	
R2044 On 04/02/2021 Bond Future	10.29	Put			16,744.73000	16.74473	15,583,560	20.88		0.00	0	4
R2044 On 04/02/2021 Bond Future	9.66	Put			21,410.36000	21.41036	20,155,990	20.88		0.00	0	
R2044 On 04/02/2021 Bond Future	9.66	Call			536.70000	0.53670	677,310	20.88		0.00	0	4

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2044	On	04/02/2021	10.04	Put			18,511.81000	18.51181	17,310,180	20.88	0.00	0	
R2044	On	04/02/2021	10.04	Call			791.64000	0.79164	984,990	20.88	0.00	0	
Total R2044 Option											0.00	0	18,15
Total For R2044											1,430,990,808.26	18,683	108,67
R2048	On	07/05/2020			11.78166	77.05543	11.98984	75.75930		19.79	26,969,400.50	350	54,28
R2048	On	06/08/2020			11.99190	77.97222	12.20941	76.66175		19.83	27,914,054.76	358	73,74
R2048	On	05/11/2020			12.19791	74.53387	12.42509	73.20726		21.12	0.00	0	
R2048	On	04/02/2021			12.42235	75.47531	12.66036	74.13201		20.92	0.00	0	
Total R2048 Future											54,883,455.26	708	128,02
R2048	On	07/05/2020	9.78	Call			0.00000	0.00000	0,000	18.25	0.00	0	
R2048	On	07/05/2020	9.78	Put			16,174.75000	16.17475	14,878,620	18.25	0.00	0	
R2048	On	07/05/2020	9.79	Call			0.00000	0.00000	0,000	18.25	0.00	0	
R2048	On	07/05/2020	9.79	Put			16,087.78000	16.08778	14,791,650	18.25	0.00	0	
R2048	On	07/05/2020	9.77	Call			0.00000	0.00000	0,000	18.25	0.00	0	
R2048	On	07/05/2020	9.77	Put			16,261.85000	16.26185	14,965,720	18.25	0.00	0	
R2048	On	07/05/2020	10.20	Call			0.00000	0.00000	0,000	18.25	0.00	0	
R2048	On	07/05/2020	10.20	Put			12,643.60000	12.64360	11,347,470	18.25	0.00	0	30
R2048	On	07/05/2020	10.70	Call			0.04000	0.00004	0,170	18.22	0.00	0	
R2048	On	07/05/2020	10.70	Put			8,744.14000	8.74414	7,448,140	18.22	0.00	0	30
R2048	On	07/05/2020	9.69	Put			16,963.97000	16.96397	15,667,840	18.25	0.00	0	
R2048	On	07/05/2020	9.69	Call			0.00000	0.00000	0,000	18.25	0.00	0	30
R2048	On	06/08/2020	12.25	Put			3,314.53000	3.31453	2,725,260	21.49	0.00	0	
R2048	On	06/08/2020	12.25	Call			3,554.40000	3.55440	4,275,600	21.49	0.00	0	8
R2048	On	06/08/2020	11.80	Put			4,711.28000	4.71128	3,951,940	20.36	0.00	0	
R2048	On	06/08/2020	11.80	Call			2,208.51000	2.20851	2,759,640	20.36	0.00	0	4
R2048	On	06/08/2020	11.10	Put			7,972.84000	7.97284	6,943,690	19.08	0.00	0	
R2048	On	06/08/2020	11.10	Call			811.78000	0.81178	1,093,100	19.08	0.00	0	4
R2048	On	06/08/2020	12.75	Put			2,148.88000	2.14888	1,721,830	22.16	0.00	0	
R2048	On	06/08/2020	12.75	Call			5,228.67000	5.22867	6,112,090	22.16	0.00	0	8
R2048	On	06/08/2020	10.35	Put			12,909.35000	12.90935	11,678,340	17.74	0.00	0	
R2048	On	06/08/2020	10.35	Call			155.78000	0.15578	235,240	17.74	0.00	0	6
R2048	On	06/08/2020	11.85	Put			4,531.29000	4.53129	3,791,770	20.48	0.00	0	
R2048	On	06/08/2020	11.85	Call			2,342.51000	2.34251	2,913,460	20.48	0.00	0	
R2048	On	06/08/2020	11.15	Put			7,698.58000	7.69858	6,687,600	19.19	0.00	0	
R2048	On	06/08/2020	11.15	Call			887.26000	0.88726	1,186,750	19.19	0.00	0	
R2048	On	06/08/2020	10.85	Put			9,442.72000	9.44272	8,328,280	18.44	0.00	0	
R2048	On	06/08/2020	10.85	Call			491.10000	0.49110	687,130	18.44	0.00	0	6
R2048	On	06/08/2020	9.25	Put			22,304.20000	22.30420	20,999,100	17.74	0.00	0	
R2048	On	06/08/2020	9.25	Call			7.28000	0.00728	12,650	17.74	0.00	0	20,6

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	06/08/2020	Bond Future	9.00	Put		24,725.89000	24.72589	23,417,830	17.74	0.00	0	
R2048	On	06/08/2020	Bond Future	9.00	Call		3.01000	0.00301	5,420	17.74	0.00	0	3,00
R2048	On	06/08/2020	Bond Future	10.19	Call		107.50000	0.10750	165,520	17.74	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Put		14,143.87000	14.14387	12,891,420	17.74	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Call		110.10000	0.11010	169,310	17.74	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Put		14,065.31000	14.06531	12,814,050	17.74	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Call		104.96000	0.10496	161,810	17.74	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Put		14,222.61000	14.22261	12,968,990	17.74	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Call		384.92000	0.38492	507,430	19.55	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		16,905.32000	16.90532	15,701,220	19.55	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		374.13000	0.37413	493,790	19.55	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		17,061.10000	17.06110	15,854,150	19.55	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call		379.49000	0.37949	500,570	19.55	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		16,983.10000	16.98310	15,777,570	19.55	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		1,177.89000	1.17789	1,431,730	20.02	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		15,484.76000	15.48476	14,395,300	20.02	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		1,156.73000	1.15673	1,406,970	20.02	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		15,618.51000	15.61851	14,525,450	20.02	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call		1,167.28000	1.16728	1,419,320	20.02	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		15,551.54000	15.55154	14,460,280	20.02	0.00	0	
Total R2048 Option											0.00	0	28,36
Total For R2048											54,883,455.26	708	156,41
R208	On	07/05/2020	Bond Future			4.03655	103.10521	4.09758	103.05163	0.63	0.00	0	21,66
R208	On	06/08/2020	Bond Future			3.74241	104.33198	3.82593	104.27916	0.45	0.00	0	7,86
R208	On	05/11/2020	Bond Future			2.85438	102.24757	2.99020	102.19453	0.25	0.00	0	
Total R208 Future											0.00	0	29,51
R208	On	07/05/2020	Bond Future	4.81	Call		622.28000	0.62228	675,860	0.74	0.00	0	
R208	On	07/05/2020	Bond Future	4.81	Put		0.00000	0.00000	0,000	0.74	0.00	0	
R208	On	07/05/2020	Bond Future	4.82	Call		630.97000	0.63097	684,550	0.74	0.00	0	
R208	On	07/05/2020	Bond Future	4.82	Put		0.00000	0.00000	0,000	0.74	0.00	0	
R208	On	07/05/2020	Bond Future	4.80	Call		613.58000	0.61358	667,160	0.74	0.00	0	
R208	On	07/05/2020	Bond Future	4.80	Put		0.00000	0.00000	0,000	0.74	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Call		1,085.90000	1.08590	1,138,640	0.69	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Put		0.20000	0.00020	0,120	0.69	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Call		1,092.09000	1.09209	1,144,830	0.69	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Put		0.19000	0.00019	0,110	0.69	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Call		1,079.72000	1.07972	1,132,450	0.69	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Put		0.22000	0.00022	0,130	0.69	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call		693.97000	0.69397	746,900	0.34	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R208	On	05/11/2020	Bond Future	4.78	Put		0.21000	0.00021	0,100	0.34	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call		697.81000	0.69781	750,740	0.34	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put		0.20000	0.00020	0,090	0.34	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call		690.13000	0.69013	743,060	0.34	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		0.22000	0.00022	0,110	0.34	0.00	0	
Total R208 Option											0.00	0	
Total For R208											0.00	0	29,51
R209	On	07/05/2020	Bond Future			11.42633	63.15411	11.66946	61.92422	21.42	34,608,452.28	548	55,96
R209	On	06/08/2020	Bond Future			11.63127	63.90554	11.88384	62.66180	21.54	77,197,892.32	1,208	48,00
R209	On	05/11/2020	Bond Future			11.83024	61.56519	12.09259	60.30618	22.25	0.00	0	
R209	On	04/02/2021	Bond Future			12.04183	62.34282	12.31470	61.06793	22.22	0.00	0	
Total R209 Future											111,806,344.60	1,756	103,95
R209	On	07/05/2020	Bond Future	9.46	Call		0.00000	0.00000	0,000	20.75	0.00	0	
R209	On	07/05/2020	Bond Future	9.46	Put		12,663.22000	12.66322	11,433,330	20.75	0.00	0	
R209	On	07/05/2020	Bond Future	9.47	Call		0.00000	0.00000	0,000	20.75	0.00	0	
R209	On	07/05/2020	Bond Future	9.47	Put		12,597.64000	12.59764	11,367,750	20.75	0.00	0	
R209	On	07/05/2020	Bond Future	9.45	Call		0.00000	0.00000	0,000	20.75	0.00	0	
R209	On	07/05/2020	Bond Future	9.45	Put		12,728.88000	12.72888	11,498,990	20.75	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Call		0.00000	0.00000	0,000	20.89	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Put		46,762.86000	46.76286	45,519,120	20.89	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Call		0.00000	0.00000	0,000	20.89	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Put		46,654.53000	46.65453	45,410,790	20.89	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Call		0.00000	0.00000	0,000	20.89	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put		46,871.34000	46.87134	45,627,600	20.89	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call		706.47000	0.70647	915,300	21.48	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put		11,885.04000	11.88504	10,834,860	21.48	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call		713.83000	0.71383	924,380	21.48	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put		11,831.68000	11.83168	10,783,220	21.48	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call		699.18000	0.69918	906,290	21.48	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put		11,938.54000	11.93854	10,886,640	21.48	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call		1,171.96000	1.17196	1,442,150	21.20	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		12,754.36000	12.75436	11,749,660	21.20	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		1,181.11000	1.18111	1,452,940	21.20	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		12,703.76000	12.70376	11,700,700	21.20	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		1,162.86000	1.16286	1,431,420	21.20	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		12,805.08000	12.80508	11,798,750	21.20	0.00	0	
Total R209 Option											0.00	0	
Total For R209											111,806,344.60	1,756	103,95
R210	On	07/05/2020	Bond Future			179.37186	179.37186	179.31579	179.31579		0.00	0	71

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	06/08/2020	Bond Future			181.55115	181.55115	181.49694	181.49694			0.00	0	1,19
R210	On	05/11/2020	Bond Future			181.15231	181.15231	181.09813	181.09813			0.00	0	
R210	On	04/02/2021	Bond Future			183.48241	183.48241	183.42778	183.42778			0.00	0	
Total R210 Future												0.00	0	1,97
Total For R210												0.00	0	1,97
R212	On	07/05/2020	Bond Future			165.76466	165.76466	165.72223	165.72223			33,152,932.00	200	5,19
R212	On	06/08/2020	Bond Future			165.48151	165.48151	165.44079	165.44079			33,096,302.00	200	1,79
R212	On	05/11/2020	Bond Future			167.59865	167.59865	167.55813	167.55813			0.00	0	
R212	On	04/02/2021	Bond Future			167.42248	167.42248	167.38158	167.38158			0.00	0	
Total R212 Future												66,249,234.00	400	6,94
Total For R212												66,249,234.00	400	6,94
R213	On	07/05/2020	Bond Future			10.78260	77.58194	11.06109	76.14060		16.73	33,748,143.90	435	9,27
R213	On	06/08/2020	Bond Future			11.00226	78.50507	11.29234	77.04755		16.83	34,228,210.52	436	13,18
R213	On	05/11/2020	Bond Future			11.21894	75.95676	11.52109	74.48128		17.34	0.00	0	
R213	On	04/02/2021	Bond Future			11.45682	76.91603	11.77232	75.42201		17.32	0.00	0	
Total R213 Future												67,976,354.42	871	22,46
R213	On	07/05/2020	Bond Future	9.02	Call			0.00000	0.00000	0,000	16.18	0.00	0	
R213	On	07/05/2020	Bond Future	9.02	Put			11,482.68000	11.48268	10,041,340	16.18	0.00	0	
R213	On	07/05/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	16.18	0.00	0	
R213	On	07/05/2020	Bond Future	9.00	Put			11,606.40000	11.60640	10,165,060	16.18	0.00	0	
R213	On	07/05/2020	Bond Future	9.01	Call			0.00000	0.00000	0,000	16.18	0.00	0	
R213	On	07/05/2020	Bond Future	9.01	Put			11,544.51000	11.54451	10,103,170	16.18	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Put			10,963.20000	10.96320	9,622,440	16.31	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Call			183.98000	0.18398	297,340	16.31	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put			11,075.42000	11.07542	9,731,260	16.31	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Call			187.32000	0.18732	302,370	16.31	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put			11,019.25000	11.01925	9,676,780	16.31	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call			190.72000	0.19072	307,480	16.31	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			10,871.70000	10.87170	9,656,150	16.74	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call			727.01000	0.72701	989,080	16.74	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put			10,822.08000	10.82208	9,608,670	16.74	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			734.67000	0.73467	998,890	16.74	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			10,772.56000	10.77256	9,561,300	16.74	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call			719.40000	0.71940	979,330	16.74	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			901.62000	0.90162	1,169,400	16.53	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			13,270.64000	13.27064	12,044,400	16.53	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call			909.23000	0.90923	1,178,780	16.53	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			13,220.72000	13.22072	11,996,250	16.53	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			916.89000	0.91689	1,188,210	16.53	0.00	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
R213	On	04/02/2021	Bond Future	9.41	Put			13,170.91000	13.17091	11,948,210	16.53	0.00	0	
Total R213 Option												0.00	0	
Total For R213												67,976,354.42	871	22,46
R214	On	07/05/2020	Bond Future			11.63090	61.36448	11.86398	60.17797		22.40	797,738.24	13	10,8
R214	On	06/08/2020	Bond Future			11.83068	62.09462	12.07324	60.89478		22.49	1,179,797.78	19	11,0
R214	On	05/11/2020	Bond Future			12.02593	59.59274	12.27824	58.37813		23.38	0.00	0	
R214	On	04/02/2021	Bond Future			12.23775	60.34543	12.50088	59.11554		23.25	0.00	0	
Total R214 Future												1,977,536.02	32	21,87
R214	On	07/05/2020	Bond Future	9.31	Put			15,468.89000	15.46889	14,282,380	21.60	0.00	0	
R214	On	07/05/2020	Bond Future	9.31	Call			0.00000	0.00000	0,000	21.60	0.00	0	1,2
R214	On	07/05/2020	Bond Future	9.91	Put			11,295.55000	11.29555	10,109,040	21.60	0.00	0	
R214	On	07/05/2020	Bond Future	9.91	Call			0.00000	0.00000	0,000	21.60	0.00	0	1,2
R214	On	07/05/2020	Bond Future	10.66	Call			0.68000	0.00068	2,740	21.63	0.00	0	
R214	On	07/05/2020	Bond Future	10.66	Put			6,577.66000	6.57766	5,393,210	21.63	0.00	0	1,2
R214	On	07/05/2020	Bond Future	9.76	Call			0.00000	0.00000	0,000	21.60	0.00	0	
R214	On	07/05/2020	Bond Future	9.76	Put			12,303.90000	12.30390	11,117,390	21.60	0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Call			0.00000	0.00000	0,000	21.60	0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Put			12,235.97000	12.23597	11,049,460	21.60	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Call			0.00000	0.00000	0,000	21.60	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Put			12,371.93000	12.37193	11,185,420	21.60	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Call			189.55000	0.18955	276,790	21.69	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put			12,045.97000	12.04597	10,933,370	21.69	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call			193.01000	0.19301	281,570	21.69	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put			11,983.81000	11.98381	10,872,530	21.69	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call			186.15000	0.18615	272,070	21.69	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put			12,108.29000	12.10829	10,994,370	21.69	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call			753.77000	0.75377	962,690	22.50	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put			11,852.82000	11.85282	10,847,130	22.50	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call			761.68000	0.76168	972,330	22.50	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put			11,797.74000	11.79774	10,793,780	22.50	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call			745.93000	0.74593	953,120	22.50	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put			11,908.07000	11.90807	10,900,650	22.50	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call			1,206.25000	1.20625	1,469,620	22.19	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put			12,897.47000	12.89747	11,930,950	22.19	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call			1,215.83000	1.21583	1,480,810	22.19	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put			12,844.78000	12.84478	11,879,870	22.19	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call			1,196.73000	1.19673	1,458,480	22.19	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			12,950.30000	12.95030	11,982,160	22.19	0.00	0	
Total R214 Option												0.00	0	3,75

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R214										1,977,536.02	32	25,62
Total for Bond										8,284,409,205.08	102,783	1,780,87
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total E170 Future										0.00	0	
Total For E170										0.00	0	
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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 07/05/2020 GOVI			650.45600	650.45600	640.04700	640.04700				0.00	0	40
GOVI On 06/08/2020 GOVI			658.12100	658.12100	647.59800	647.59800				0.00	0	1,02
GOVI On 05/11/2020 GOVI			666.46600	666.46600	655.81300	655.81300				0.00	0	
GOVI On 04/02/2021 GOVI			674.88100	674.88100	664.09300	664.09300				0.00	0	
Total GOVI Future										0.00	0	1,42
GOVI On 07/05/2020 GOVI	719.99	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 07/05/2020 GOVI	719.99	Put			799,430.00000	79.94300	695,340,000			0.00	0	
GOVI On 07/05/2020 GOVI	720.00	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 07/05/2020 GOVI	720.00	Put			799,530.00000	79.95300	695,440,000			0.00	0	
GOVI On 07/05/2020 GOVI	719.98	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 07/05/2020 GOVI	719.98	Put			799,330.00000	79.93300	695,240,000			0.00	0	
GOVI On 06/08/2020 GOVI	728.13	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 06/08/2020 GOVI	728.13	Put			805,320.00000	80.53200	700,090,000			0.00	0	
GOVI On 06/08/2020 GOVI	728.14	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 06/08/2020 GOVI	728.14	Put			805,420.00000	80.54200	700,190,000			0.00	0	
GOVI On 06/08/2020 GOVI	728.12	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 06/08/2020 GOVI	728.12	Put			805,220.00000	80.52200	699,990,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.84	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.84	Put			820,270.00000	82.02700	713,740,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.85	Call			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
GOVI	On	05/11/2020	GOVI	737.85	Put			820,370.00000	82.03700	713,840,000		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			820,170.00000	82.01700	713,640,000		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			868,570.00000	86.85700	760,690,000		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			868,670.00000	86.86700	760,790,000		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			868,470.00000	86.84700	760,590,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	1,42
Total for GOVI												0.00	0	1,42
AL37	On	07/05/2020	Index Future			684.35000	684.35000	674.23200	674.23200			0.00	0	
AL37	On	06/08/2020	Index Future			692.41400	692.41400	682.18600	682.18600			0.00	0	
AL37	On	05/11/2020	Index Future			701.19500	701.19500	690.84000	690.84000			0.00	0	
AL37	On	04/02/2021	Index Future			710.04700	710.04700	699.56300	699.56300			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	07/05/2020	Index Future			734.29900	734.29900	720.72000	720.72000			0.00	0	
AL7T	On	06/08/2020	Index Future			742.95200	742.95200	729.22200	729.22200			0.00	0	
AL7T	On	05/11/2020	Index Future			752.37300	752.37300	738.47200	738.47200			0.00	0	
AL7T	On	04/02/2021	Index Future			761.87200	761.87200	747.79700	747.79700			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	07/05/2020	Index Future			658.35500	658.35500	647.84700	647.84700			0.00	0	
ALBI	On	06/08/2020	Index Future			666.11300	666.11300	655.49000	655.49000			0.00	0	
ALBI	On	05/11/2020	Index Future			674.56000	674.56000	663.80500	663.80500			0.00	0	
ALBI	On	04/02/2021	Index Future			683.07700	683.07700	672.18600	672.18600			0.00	0	
Total ALBI Future												0.00	0	20
Total For ALBI												0.00	0	20
IGOV	On	07/05/2020	Index Future			250.11400	250.11400	249.80600	249.80600			375,171,000.00	150	15
IGOV	On	06/08/2020	Index Future			253.12400	253.12400	252.81500	252.81500			379,686,000.00	150	48
IGOV	On	05/11/2020	Index Future			256.39500	256.39500	256.08300	256.08300			0.00	0	
IGOV	On	04/02/2021	Index Future			259.69300	259.69300	259.37700	259.37700			0.00	0	
Total IGOV Future												754,857,000.00	300	63
Total For IGOV												754,857,000.00	300	63
Total for Index												754,857,000.00	300	85
5Y STN	On	21/12/2021	Interest Rate Swap			91.50000	91.50000	91.68000	91.68000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 :										9,039,266,205.08	103,083	1,783,25
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.97904				0.00	0	500,000,00
Total AA06 SPOT										0.00	0	500,000,00
Total For AA06										0.00	0	500,000,00
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			6.69500	103.03077	6.69500	103.01223				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
AB01/R On 24/11/2020 Spot Bond			10.00000	105.03200	10.00000	105.00500				0.00	0	
Total AB01/R186 SPOT										0.00	0	
Total For AB01/R186										0.00	0	
AB018L On 04/09/2020 Spot Bond			11.37000	101.81320	11.37000	101.78267				0.00	0	
Total AB018U SPOT										0.00	0	
Total For AB018U										0.00	0	
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB019U SPOT										0.00	0	
Total For AB019U										0.00	0	
AB020L On 03/09/2022 Spot Bond			11.81000	101.98380	11.81000	101.95200				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	51.35000	100.00000	51.23573				0.00	0	
Total AB024U SPOT										0.00	0	
Total For AB024U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	44.78189	100.00000	44.68223				0.00	0	
Total AB026U SPOT										0.00	0	
Total For AB026U										0.00	0	
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB028U SPOT										0.00	0	
Total For AB028U										0.00	0	
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB029U SPOT										0.00	0	
Total For AB029U										0.00	0	
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB030U SPOT										0.00	0	
Total For AB030U										0.00	0	
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB031U SPOT										0.00	0	
Total For AB031U										0.00	0	
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB032U SPOT										0.00	0	
Total For AB032U										0.00	0	
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB033U SPOT										0.00	0	
Total For AB033U										0.00	0	
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB034U SPOT										0.00	0	
Total For AB034U										0.00	0	
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB035U SPOT										0.00	0	
Total For AB035U										0.00	0	
ABC12: On 25/11/2020 Spot Bond			10.00000	105.24200	10.00000	105.21400				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			4.55000	4.55000	4.55000	292.22765				0.00	0	
Total ABCPI3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.32953				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.34560				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.65228				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF19U On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABF19U SPOT										0.00	0	
Total For ABF19U										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.31591				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN13 On 14/05/2020 Spot Bond					0.00000	99.86923				0.00	0	
Total ABFN13 SPOT										0.00	0	
Total For ABFN13										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.63879				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.07046				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.18956				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	103.03640				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN20 On 30/05/2020 Spot Bond					0.00000	101.59444				0.00	0	
Total ABFN20 SPOT										0.00	0	
Total For ABFN20										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.96882				0.00	0	1,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN21 SPOT										0.00	0	1,100,000.00
Total For ABFN21										0.00	0	1,100,000.00
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.82174				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.49157				0.00	0	8,600,000.00
Total ABFN23 SPOT										0.00	0	8,600,000.00
Total For ABFN23										0.00	0	8,600,000.00
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.45039				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.68026				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.36383				0.00	1,120,000,000	560,000.00
Total ABFN26 SPOT										0.00	1,120,000,000	560,000.00
Total For ABFN26										0.00	1,120,000,000	560,000.00
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.63752				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.51648				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.81456				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	100.42672				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	101.68121				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.51334				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	

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 15/11/2024 Spot Bond					0.00000	102.40911				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.07302				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	99.29080				0.00	0	800,000,00
Total ABFN35 SPOT										0.00	0	800,000,00
Total For ABFN35										0.00	0	800,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.77711				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	99.88980				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.17382				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.22614				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.09318				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.09784				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.19470				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.56462				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.57210				0.00	0	
Total ABFN44 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.57752				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.90803				0.00	0	350,000,00
Total ABJ01 SPOT										0.00	0	350,000,00
Total For ABJ01										0.00	0	350,000,00
ABK12 On 20/05/2022 Spot Bond					0.00000	102.22894				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK6 On 05/06/2020 Spot Bond					0.00000	101.77812				0.00	0	
Total ABK6 SPOT										0.00	0	
Total For ABK6										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	101.34098				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI02 On 05/06/2020 Spot Bond			5.75000	5.75000	5.75000	155.95468				0.00	0	60,000,00
Total ABKI02 SPOT										0.00	0	60,000,00
Total For ABKI02										0.00	0	60,000,00
ABKI02 On 05/06/2020 Spot Bond			100.00000	114.58097	100.00000	114.25685				0.00	0	
Total ABKI02/R212 SPOT										0.00	0	
Total For ABKI02/R212										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			5.45000	5.45000	5.45000	138.74300				0.00	0	142,000,00
Total ABKI03 SPOT										0.00	0	142,000,00
Total For ABKI03										0.00	0	142,000,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	40.79648	100.00000	40.69354				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.97500	8.97500	8.97500	125.42234				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	12.91316	100.00000	12.88073				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	96.33089				0.00	0	610,000,00

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 ABKS1 SPOT										0.00	0	610,000,00
Total For ABKS1										0.00	0	610,000,00
ABN05 On 18/04/2021 Spot Bond			3.86000	208.31306	3.86000	208.22659				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			5.17500	5.17500	5.17500	128.45517				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.35000	5.35000	5.35000	167.14312				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.05500	5.05500	5.05500	201.42973				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.53500	7.53500	7.53500	101.90348				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			10.40000	10.40000	10.40000	104.31774				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			6.19500	6.19500	6.19500	101.10162				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			10.94500	10.94500	10.94500	101.78568				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			5.94500	103.76650	5.94500	103.74989				0.00	0	1,240,000,00
Total ABS11 SPOT										0.00	0	1,240,000,00
Total For ABS11										0.00	0	1,240,000,00
ABS12 On 14/05/2020 Spot Bond			6.12500	99.84920	6.12500	99.83247				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABS12/R207 On 14/05/2020 Spot Bond			9.20000	99.77366	9.20000	99.74858				0.00	0	
Total ABS12/R207 SPOT										0.00	0	
Total For ABS12/R207										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS13 On 14/05/2022 Spot Bond			6.90000	104.92632	6.90000	104.90676				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			6.25000	101.37589	6.25000	101.35875				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			6.82500	106.53569	6.82500	106.51605			20,475,000,000,000.00		3,000,000,000	2,000,000,000
Total ABS15 SPOT									20,475,000,000,000.00		3,000,000,000	2,000,000,000
Total For ABS15									20,475,000,000,000.00		3,000,000,000	2,000,000,000
ABS16 On 11/11/2025 Spot Bond			9.39500	104.06238	9.39500	104.03614				0.00	0	1,500,000,000
Total ABS16 SPOT										0.00	0	1,500,000,000
Total For ABS16										0.00	0	1,500,000,000
ABS17 On 11/11/2027 Spot Bond			9.74500	104.49500	9.74500	104.46768				0.00	0	3,000,000,000
Total ABS17 SPOT										0.00	0	3,000,000,000
Total For ABS17										0.00	0	3,000,000,000
ABS18 On 26/09/2023 Spot Bond			6.77500	110.20525	6.77500	110.18530				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS6 On 01/06/2020 Spot Bond			5.24500	103.69767	5.24500	103.68282				0.00	0	220,000,000
Total ABS6 SPOT										0.00	0	220,000,000
Total For ABS6										0.00	0	220,000,000
ABS7 On 11/09/2026 Spot Bond			10.09500	95.32790	10.09500	95.30239				0.00	0	630,000,000
Total ABS7 SPOT										0.00	0	630,000,000
Total For ABS7										0.00	0	630,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.46286	100.00000	10.43983				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.38000	3.38000	3.38000	303.32598				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			2.75000	164.24616	2.75000	164.18284				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABT01U On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT01U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABT01U										0.00	0	
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT02U SPOT										0.00	0	
Total For ABT02U										0.00	0	
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT03U SPOT										0.00	0	
Total For ABT03U										0.00	0	
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT04U SPOT										0.00	0	
Total For ABT04U										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.84500	11.84500	11.84500	100.46461				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	
ACL08€ On 25/11/2020 Spot Bond			10.00000	105.24200	10.00000	105.21400				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	101.14312				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL09€ On 20/12/2025 Spot Bond					0.00000	101.11879				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	275.42169				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL12€ On 20/09/2021 Spot Bond					0.00000	275.54806				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL12€ On 20/09/2021 Spot Bond					0.00000	101.08857				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14€ On 25/11/2020 Spot Bond			10.00000	105.24200	10.00000	105.21400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL144 On 20/12/2021 Spot Bond					0.00000	101.09224				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL184 On 20/09/2022 Spot Bond					0.00000	100.38532				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	101.25537				0.00	200,000,000	100,000,000
Total ACL187 SPOT										0.00	200,000,000	100,000,000
Total For ACL187										0.00	200,000,000	100,000,000
ACL188 On 20/09/2020 Spot Bond					0.00000	101.11284				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	
ACL190 On 20/09/2022 Spot Bond					0.00000	101.11659				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.11659				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.13732				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.13732				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	184.98913				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	187.28282				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL214 On 20/09/2020 Spot Bond					0.00000	99.99333				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL217 On 20/12/2023 Spot Bond					0.00000	101.07764				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL218 On 11/05/2020 Spot Bond					0.00000	99.87799				0.00	0	
Total ACL218 SPOT										0.00	0	
Total For ACL218										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.03449				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	101.07273				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	101.05445				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.71002				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	103.07554				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.70734				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.71731				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.75290				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	96.97700				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	95.22367				0.00	0	
Total AGL03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	98.60180				0.00	12,000,000	12,000,00
Total AGT01 SPOT										0.00	12,000,000	12,000,00
Total For AGT01										0.00	12,000,000	12,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	98.53248				0.00	15,000,000	1,015,000,00
Total AGT02 SPOT										0.00	15,000,000	1,015,000,00
Total For AGT02										0.00	15,000,000	1,015,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	95.22994				0.00	0	200,000,00
Total AGT03 SPOT										0.00	0	200,000,00
Total For AGT03										0.00	0	200,000,00
AHF2A On 18/07/2021 Spot Bond					0.00000	100.24287				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.06338				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.09857				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.23723				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.23533				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.25619				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.27702				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.34507				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.36582				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	101.97063				0.00	0	800,000,00
Total AHF5A1 SPOT										0.00	0	800,000,00
Total For AHF5A1										0.00	0	800,000,00
AHF5A On 21/08/2023 Spot Bond					0.00000	101.74524				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			7.57500	108.54593	7.57500	108.52376				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.80499				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.88464				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.44175				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	102.12410				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	102.30251				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.80492				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.88456				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.44155				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHL1A On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHL1AU SPOT										0.00	0	
Total For AHL1AU										0.00	0	
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHL1BU SPOT										0.00	0	
Total For AHL1BU										0.00	0	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,74
Total AHY2U SPOT										0.00	0	4,160,827,74
Total For AHY2U										0.00	0	4,160,827,74
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIG2U SPOT										0.00	0	
Total For AIG2U										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.65500	110.72287	7.65500	110.70015				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.22500	111.03150	7.22500	111.00986				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIR04U SPOT										0.00	0	
Total For AIR04U										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.79500	88.74678	12.79500	88.71655				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.55500	168.04437	5.55500	167.96705				0.00	0	15,437,50
Total AIRL01 SPOT										0.00	0	15,437,50
Total For AIRL01										0.00	0	15,437,50
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	100.24823				0.00	0	
Total APF04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For APF04										0.00	0	
APF05 On 24/08/2020 Spot Bond					0.00000	101.97291				0.00	0	
Total APF05 SPOT										0.00	0	
Total For APF05										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	102.24216				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.00224				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.70815				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.18308				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.44254				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond					0.00000	101.25004				0.00	0	
Total APF11 SPOT										0.00	0	
Total For APF11										0.00	0	
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS133U SPOT										0.00	0	
Total For AS133U										0.00	0	
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS139U SPOT										0.00	0	
Total For AS139U										0.00	0	
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS167U SPOT										0.00	0	
Total For AS167U										0.00	0	
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS168U SPOT										0.00	0	
Total For AS168U										0.00	0	
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AS221U SPOT										0.00	0	
Total For AS221U										0.00	0	
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS224U SPOT										0.00	0	
Total For AS224U										0.00	0	
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS248U SPOT										0.00	0	
Total For AS248U										0.00	0	
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS249U SPOT										0.00	0	
Total For AS249U										0.00	0	
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS266U SPOT										0.00	0	
Total For AS266U										0.00	0	
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS288U SPOT										0.00	0	
Total For AS288U										0.00	0	
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS294U SPOT										0.00	0	
Total For AS294U										0.00	0	
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS343U SPOT										0.00	0	
Total For AS343U										0.00	0	
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS345U SPOT										0.00	0	
Total For AS345U										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
ASN02L On 07/12/2033 Spot Bond			5.30500	219.00784	5.30500	218.90851				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03L On 07/12/2033 Spot Bond			5.32000	196.13932	5.32000	196.05026				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN06L On 30/04/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN061 SPOT										0.00	0	
Total For ASN061										0.00	0	
ASN06L On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN064 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN064										0.00	0	
ASN07: On 20/06/2020 Spot Bond					0.00000	101.22354				0.00	0	
Total ASN078 SPOT										0.00	0	
Total For ASN078										0.00	0	
ASN08: On 20/09/2020 Spot Bond					0.00000	101.03976				0.00	0	
Total ASN080 SPOT										0.00	0	
Total For ASN080										0.00	0	
ASN08: On 20/06/2020 Spot Bond					0.00000	101.24527				0.00	0	5,000,000,00
Total ASN083 SPOT										0.00	0	5,000,000,00
Total For ASN083										0.00	0	5,000,000,00
ASN08: On 03/09/2020 Spot Bond					0.00000	102.28429				0.00	0	
Total ASN084 SPOT										0.00	0	
Total For ASN084										0.00	0	
ASN08: On 01/10/2020 Spot Bond					0.00000	110.38225				0.00	0	
Total ASN087 SPOT										0.00	0	
Total For ASN087										0.00	0	
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN091 SPOT										0.00	0	
Total For ASN091										0.00	0	
ASN09: On 21/10/2020 Spot Bond					0.00000	100.23772				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09: On 10/11/2020 Spot Bond					0.00000	99.88078				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09: On 20/12/2020 Spot Bond					0.00000	96.45853				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN11: On 02/12/2020 Spot Bond					0.00000	101.64027				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	101.48334				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12: On 20/12/2020 Spot Bond					0.00000	101.38034				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	101.36820				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13: On 31/01/2022 Spot Bond			3.48000	162.25307	3.48000	162.18730				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14: On 20/06/2020 Spot Bond					0.00000	101.33239				0.00	0	
Total ASN143 SPOT										0.00	0	
Total For ASN143										0.00	0	
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	93.21982				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	99.99999				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			3.52500	162.13125	3.52500	162.06533				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15(On 31/05/2021 Spot Bond					0.00000	49.80929				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15(On 02/06/2021 Spot Bond					0.00000	101.67456				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15(On 31/03/2028 Spot Bond			5.99000	160.01808	5.99000	159.94257				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15(On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16(On 08/08/2021 Spot Bond					0.00000	99.92977				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16(On 19/08/2021 Spot Bond					0.00000	101.84534				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16(On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16(On 20/06/2021 Spot Bond					0.00000	101.61446				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.20068				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 12/06/2020 Spot Bond					0.00000	101.36680				0.00	0	
Total ASN190 SPOT										0.00	0	
Total For ASN190										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.91790				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.31500	96.62536	5.31500	96.58141				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	101.01549				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	101.02549				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	101.08192				0.00	0	26,500,00
Total ASN204 SPOT										0.00	0	26,500,00
Total For ASN204										0.00	0	26,500,00
ASN20 On 24/08/2021 Spot Bond					0.00000	102.03121				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	102.21194				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 28/08/2020 Spot Bond					0.00000	101.58610				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN210 SPOT										0.00	0	
Total For ASN210										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	101.60253				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	101.58224				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.19826				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.02159				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.86011				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.84935				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.80100				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.43326				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.99353				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.07033				0.00	0	1,122,000,00
Total ASN300 SPOT										0.00	0	1,122,000,00
Total For ASN300										0.00	0	1,122,000,00
ASN31 On 20/12/2023 Spot Bond					0.00000	101.27119				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31: On 20/01/2021 Spot Bond					0.00000	101.24153				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31: On 30/04/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN316 SPOT										0.00	0	
Total For ASN316										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.35500	5.35500	5.35500	89.15677				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.49500	5.49500	5.49500	84.44485				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.03227				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.12876				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	99.87902				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	101.03739				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.42500	95.22085	5.42500	95.17726				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.08248				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.02772				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.02772				0.00	0	
Total ASN344 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN344										0.00	0	
ASN344 On 20/06/2024 Spot Bond					0.00000	101.01544				0.00	0	22,100,00
Total ASN346 SPOT										0.00	0	22,100,00
Total For ASN346										0.00	0	22,100,00
ASN351 On 20/06/2024 Spot Bond					0.00000	101.05251				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.05201				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN358 On 20/06/2024 Spot Bond					0.00000	101.05201				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN365 On 30/08/2024 Spot Bond					0.00000	101.68767				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN369 On 20/06/2024 Spot Bond					0.00000	101.19206				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	101.03858				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN374 On 20/12/2024 Spot Bond					0.00000	101.06417				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN381 On 29/10/2021 Spot Bond					0.00000	100.08244				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN383 On 15/03/2021 Spot Bond					0.00000	101.32039				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN384 On 15/03/2021 Spot Bond					0.00000	101.32039				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN388 On 20/12/2022 Spot Bond					0.00000	101.18115				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	101.04467				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2020 Spot Bond					0.00000	101.72418				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	101.29761				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	101.03980				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	101.16159				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2020 Spot Bond					0.00000	101.66303				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2020 Spot Bond					0.00000	100.08515				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	101.52846				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN75U SPOT										0.00	0	
Total For ASN75U										0.00	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	101.89437				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			6.82500	105.50097	6.82500	105.48163				0.00	0	2,000,000.00
Total BAW19 SPOT										0.00	0	2,000,000.00
Total For BAW19										0.00	0	2,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW21 On 24/03/2022 Spot Bond			6.65500	105.65487	6.65500	105.63608				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.03384	9.30000	101.00889				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	101.88721				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW25 On 08/05/2020 Spot Bond					0.00000	99.94720				0.00	472,000,000	236,000,000
Total BAW25 SPOT										0.00	472,000,000	236,000,000
Total For BAW25										0.00	472,000,000	236,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW26U SPOT										0.00	0	
Total For BAW26U										0.00	0	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW27U SPOT										0.00	0	
Total For BAW27U										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	102.44140				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.70169				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.46537				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.82807				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.34565				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA58 On 30/06/2020 Spot Bond					0.00000	101.38543				0.00	0	
Total BAYA58 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA58										0.00	0	
BAYA60 On 30/06/2020 Spot Bond			9.82000	9.82000	9.82000	104.59599				0.00	0	
Total BAYA60 SPOT										0.00	0	
Total For BAYA60										0.00	0	
BAYA61 On 30/06/2020 Spot Bond					0.00000	101.15337				0.00	0	
Total BAYA61 SPOT										0.00	0	
Total For BAYA61										0.00	0	
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.08923				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	102.48418				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.09837				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.37207				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.08931				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			9.42500	9.42500	9.42500	105.42754				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA68 On 30/06/2021 Spot Bond					0.00000	101.02986				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.02986				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.02986				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.45500	12.45500	12.45500	99.97736				0.00	0	80,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total BAYA72 SPOT										0.00	0	80,000,00
Total For BAYA72										0.00	0	80,000,00
BAYA72 On 31/03/2022 Spot Bond					0.00000	101.89332				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	102.93483				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.98792				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.98799				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	102.11474				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.71282				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYB08 On 30/09/2020 Spot Bond					0.00000	102.60208				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB11 On 30/06/2020 Spot Bond					0.00000	101.41781				0.00	0	
Total BAYB11 SPOT										0.00	0	
Total For BAYB11										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.23554				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.25749				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.25749				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.25749				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.28061				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.25814				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.25814				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	105.09184				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD1U SPOT										0.00	0	
Total For BAYD1U										0.00	0	
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD2U SPOT										0.00	0	
Total For BAYD2U										0.00	0	
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD3U SPOT										0.00	0	
Total For BAYD3U										0.00	0	
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD4U SPOT										0.00	0	
Total For BAYD4U										0.00	0	
BAYD5U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD5U SPOT										0.00	0	
Total For BAYD5U										0.00	0	
BAYD6U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD6U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYD6U										0.00	0	
BC126 On 29/05/2020 Spot Bond					0.00000	101.36194				0.00	0	
Total BC126 SPOT										0.00	0	
Total For BC126										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	99.89405				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	101.37682				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.40000	9.40000	9.40000	93.28717				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD302U On 18/04/2028 Spot Bond			100.00000	8.57693	100.00000	8.55796				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.98281				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	102.07270				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.80661				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BG1A7U SPOT										0.00	0	
Total For BG1A7U										0.00	0	
BGL05 On 04/09/2020 Spot Bond			7.92500	102.95531	7.92500	102.93354				0.00	0	
Total BGL05 SPOT										0.00	0	
Total For BGL05										0.00	0	
BGL06 On 04/09/2020 Spot Bond					0.00000	102.60021				0.00	0	
Total BGL06 SPOT										0.00	0	
Total For BGL06										0.00	0	
BGL07 On 03/09/2022 Spot Bond			8.22500	109.45473	8.22500	109.43075				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.87416				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL09 On 29/09/2020 Spot Bond			7.92500	102.43071	7.92500	102.40916				0.00	0	
Total BGL09 SPOT										0.00	0	
Total For BGL09										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.29948				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			8.12500	104.05619	8.12500	104.03343				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	105.56023				0.00	540,000,000	270,000,00
Total BGL12 SPOT										0.00	540,000,000	270,000,00
Total For BGL12										0.00	540,000,000	270,000,00
BGL13 On 20/08/2021 Spot Bond			7.60500	107.39812	7.60500	107.37610		410,670,000,000.00		54,000,000	27,000,00	
Total BGL13 SPOT								410,670,000,000.00		54,000,000	27,000,00	
Total For BGL13								410,670,000,000.00		54,000,000	27,000,00	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.25175				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	105.35010				0.00	0	50,000,00
Total BGL15 SPOT										0.00	0	50,000,00
Total For BGL15										0.00	0	50,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	102.07908				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.44539				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.54972				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL19 On 29/09/2024 Spot Bond					0.00000	99.76305				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.43830				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID07 On 30/06/2020 Spot Bond					0.00000	100.98545				0.00	0	
Total BID07 SPOT										0.00	0	
Total For BID07										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.37809				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	101.79637				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.74434				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.96500	107.85812	6.96500	112.62790				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.32652				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.28328				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.83514				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	97.09390				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.07445				0.00	0	
Total BNPP01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.64721				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	101.92428				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.87268				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 15/09/2020 Spot Bond					0.00000	101.22138				0.00	0	
Total BPPF04 SPOT										0.00	0	
Total For BPPF04										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.92707				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.29418				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.22051				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 23/07/2020 Spot Bond					0.00000	100.16617				0.00	208,000,000	104,000,000
Total BPPF16 SPOT										0.00	208,000,000	104,000,000
Total For BPPF16										0.00	208,000,000	104,000,000
BPPF1 On 19/11/2020 Spot Bond					0.00000	101.63534				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	101.70705				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.72242				0.00	0	92,205,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF20 SPOT										0.00	0	92,205,10
Total For BPPF20										0.00	0	92,205,10
BPPF2 On 26/02/2023 Spot Bond					0.00000	101.56619				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BS2A1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A1U SPOT										0.00	0	
Total For BS2A1U										0.00	0	
BS2A2 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A2U SPOT										0.00	0	
Total For BS2A2U										0.00	0	
BS2B1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2B1U SPOT										0.00	0	
Total For BS2B1U										0.00	0	
BS2C1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2C1U SPOT										0.00	0	
Total For BS2C1U										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.97179				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.87510				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BX161 On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX161U SPOT										0.00	0	
Total For BX161U										0.00	0	
BX162 On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX162U SPOT										0.00	0	
Total For BX162U										0.00	0	
BX163 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	
CBL22 On 06/05/2020 Spot Bond			6.54000	99.98208	6.54000	99.96417				0.00	0	
Total CBL22 SPOT										0.00	0	
Total For CBL22										0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	100.65932				0.00	0	
Total CBL24 SPOT										0.00	0	
Total For CBL24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			6.62500	104.25293	6.62500	104.23426				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL27 On 12/05/2020 Spot Bond					0.00000	101.99619				0.00	0	
Total CBL27 SPOT										0.00	0	
Total For CBL27										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.83800				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.50365				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.79500	114.72314	8.79500	114.69617				0.00	0	41,752,90
Total CCT01 SPOT										0.00	0	41,752,90
Total For CCT01										0.00	0	41,752,90
CCT02 On 12/06/2024 Spot Bond			10.37500	108.63760	10.37500	108.60758				0.00	0	630,000,00
Total CCT02 SPOT										0.00	0	630,000,00
Total For CCT02										0.00	0	630,000,00
CCT03 On 15/03/2025 Spot Bond			10.16500	105.26275	10.16500	105.23439				0.00	0	118,179,30
Total CCT03 SPOT										0.00	0	118,179,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CCT03										0.00	0	118,179,30
CCT04 On 17/07/2027 Spot Bond			11.17500	98.12915	11.17500	98.09984				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	105.24180	10.00000	105.21440				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	101.17385				0.00	0	
Total CGR21 SPOT										0.00	0	
Total For CGR21										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	100.67249				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.34870				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR32 On 21/07/2020 Spot Bond					0.00000	100.30437				0.00	0	
Total CGR32 SPOT										0.00	0	
Total For CGR32										0.00	0	
CGR33 On 22/09/2020 Spot Bond					0.00000	101.22244				0.00	0	
Total CGR33 SPOT										0.00	0	
Total For CGR33										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	99.79716				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	101.20211				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.00006				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	99.91087				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond					0.00000	100.90699				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.08245				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	102.02528				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.12381				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL567U SPOT										0.00	0	
Total For CL567U										0.00	0	
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL568U SPOT										0.00	0	
Total For CL568U										0.00	0	
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL569U SPOT										0.00	0	
Total For CL569U										0.00	0	
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL570U SPOT										0.00	0	
Total For CL570U										0.00	0	
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL571U SPOT										0.00	0	
Total For CL571U										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
CL574L On 10/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL574U SPOT										0.00	0	
Total For CL574U										0.00	0	
CL575L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL575U SPOT										0.00	0	
Total For CL575U										0.00	0	
CL576L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL576U SPOT										0.00	0	
Total For CL576U										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	103.41692				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	155.84030	3.14000	155.70102				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			3.45000	3.45000	3.45000	154.44747				0.00	0	
Total CLN198 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN198										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	105.24200	10.00000	105.21400				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	105.24200	10.00000	105.21400				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	105.24200	10.00000	105.21400				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN31 On 14/11/2022 Spot Bond					0.00000	11.00000				0.00	0	
Total CLN313 SPOT										0.00	0	
Total For CLN313										0.00	0	
CLN31 On 20/03/2023 Spot Bond			9.33500	103.04096	9.33500	103.01541				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	101.20079				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.55334				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			7.99500	109.67141	7.99500	109.64804				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			10.13500	110.52639	10.13500	110.49669				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	99.95517				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.04036				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	108.41713				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2021 Spot Bond			6.82000	103.77662	6.82000	103.75770				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	99.96431	10.98000	99.93528				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			11.00000	101.34752	11.00000	101.31803				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	100.06952				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38 On 20/09/2024 Spot Bond			9.92500	108.82098	9.92500	108.79234				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	101.29289				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	101.06410				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN38 On 26/01/2021 Spot Bond					0.00000	100.04923				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	101.07029				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 20/06/2020 Spot Bond					0.00000	101.47964				0.00	0	
Total CLN397 SPOT										0.00	0	
Total For CLN397										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN398 On 14/11/2022 Spot Bond					0.00000	99.82325				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	99.82460				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN400 On 20/06/2020 Spot Bond					0.00000	101.07020				0.00	0	
Total CLN400 SPOT										0.00	0	
Total For CLN400										0.00	0	
CLN406 On 20/06/2020 Spot Bond					0.00000	96.84151				0.00	0	
Total CLN406 SPOT										0.00	0	
Total For CLN406										0.00	0	
CLN407 On 20/06/2020 Spot Bond					0.00000	101.07629				0.00	0	
Total CLN407 SPOT										0.00	0	
Total For CLN407										0.00	0	
CLN409 On 18/07/2020 Spot Bond					0.00000	98.06619				0.00	0	
Total CLN409 SPOT										0.00	0	
Total For CLN409										0.00	0	
CLN410 On 20/09/2020 Spot Bond					0.00000	99.97151				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN411 On 20/09/2020 Spot Bond					0.00000	101.30476				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN412 On 18/07/2020 Spot Bond					0.00000	100.48083				0.00	0	
Total CLN412 SPOT										0.00	0	
Total For CLN412										0.00	0	
CLN413 On 20/09/2020 Spot Bond					0.00000	101.44379				0.00	0	
Total CLN413 SPOT										0.00	0	
Total For CLN413										0.00	0	
CLN415 On 20/09/2020 Spot Bond					0.00000	101.23451				0.00	0	
Total CLN415 SPOT										0.00	0	
Total For CLN415										0.00	0	
CLN416 On 18/07/2020 Spot Bond					0.00000	100.33910				0.00	0	
Total CLN416 SPOT										0.00	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 CLN416										0.00	0	
CLN416 On 23/09/2020 Spot Bond					0.00000	101.16804				0.00	0	
Total CLN418 SPOT										0.00	0	
Total For CLN418										0.00	0	
CLN418 On 20/12/2020 Spot Bond					0.00000	101.29532				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	100.34733				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN420 On 26/01/2021 Spot Bond					0.00000	100.08906				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN421 On 20/12/2020 Spot Bond					0.00000	78.16700				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	100.47400				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	100.24600				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	101.86216				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	100.64400				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	101.55013				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	153.65000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	101.67400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	101.02300				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	69.17400				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	154.65000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	101.17981				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	101.12504				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	100.36513				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN439 On 20/03/2021 Spot Bond					0.00000	156.41000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN440 On 24/05/2021 Spot Bond			6.72000	109.69532	6.72000	109.67540				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			3.45000	162.33435	3.45000	162.26868				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			7.42500	116.51574	7.42500	116.45622				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			7.66500	115.31369	7.66500	115.25405				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN456 On 20/12/2021 Spot Bond					0.00000	101.33437				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	101.93942				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	102.25567				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	102.53743				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN461 On 15/02/2022 Spot Bond					0.00000	104.22101				0.00	23,055,600,000	23,055,600,000
Total CLN461 SPOT										0.00	23,055,600,000	23,055,600,000
Total For CLN461										0.00	23,055,600,000	23,055,600,000
CLN462 On 16/02/2022 Spot Bond			7.99000	107.36453	7.99000	107.34143				0.00	0	3,400,000,000
Total CLN462 SPOT										0.00	0	3,400,000,000
Total For CLN462										0.00	0	3,400,000,000
CLN464 On 13/03/2022 Spot Bond			7.42500	105.89546	7.42500	105.87448				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.39350				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.94869				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.71689				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	102.06598				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	101.99200				0.00	0	
Total CLN475 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN475										0.00	0	
CLN475 On 20/09/2020 Spot Bond					0.00000	101.19195				0.00	0	
Total CLN476 SPOT										0.00	0	
Total For CLN476										0.00	0	
CLN476 On 29/11/2021 Spot Bond			100.00000	38.78990	100.00000	38.70358				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	101.91041				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	102.93327				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	102.70870				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			6.92000	108.10707	6.92000	108.08698				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 20/06/2022 Spot Bond					0.00000	101.50746				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN486 On 23/06/2021 Spot Bond			10.42500	107.38465	10.42500	109.19213				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			7.22500	106.34475	7.22500	106.32402				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.71258				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	101.19094				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2020 Spot Bond					0.00000	101.61813				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			7.62500	110.55292	7.62500	110.53044				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.77895				0.00	150,000,000	75,000,000
Total CLN497 SPOT										0.00	150,000,000	75,000,000
Total For CLN497										0.00	150,000,000	75,000,000
CLN497 On 08/06/2022 Spot Bond					0.00000	103.48276				0.00	10,000,000,000	10,000,000,000
Total CLN498 SPOT										0.00	10,000,000,000	10,000,000,000
Total For CLN498										0.00	10,000,000,000	10,000,000,000
CLN498 On 20/05/2021 Spot Bond					0.00000	101.84542				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN500 On 10/10/2020 Spot Bond					0.00000	100.58910				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.62850				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.64722				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.64722				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2020 Spot Bond					0.00000	100.17262				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.55933				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN51(On 11/10/2020 Spot Bond					0.00000	100.62036				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511On 14/11/2022 Spot Bond					0.00000	93.16793				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51(On 15/09/2022 Spot Bond			9.96000	101.35617	9.96000	101.32940				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51(On 30/10/2022 Spot Bond			10.01000	100.13352	10.01000	100.10681				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51(On 25/11/2022 Spot Bond					0.00000	101.83461				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51(On 30/06/2022 Spot Bond			9.60000	103.30718	9.60000	103.78284				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52(On 12/03/2023 Spot Bond					0.00000	101.41708				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52(On 17/09/2020 Spot Bond					0.00000	101.26514				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN52(On 27/02/2023 Spot Bond					0.00000	101.66185				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52(On 13/05/2021 Spot Bond					0.00000	99.84616				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN52(On 09/09/2022 Spot Bond			9.20000	101.40294	9.20000	101.37817				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52(On 24/04/2021 Spot Bond					0.00000	100.17399				0.00	0	
Total CLN525 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.70665				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	103.72359				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	103.23325				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	103.32295				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	101.36394				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	101.41708				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.13129				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.26754				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.62500	10.62500	10.62500	101.93159				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	98.50787				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.03209				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 16/08/2023 Spot Bond					0.00000	101.99215				0.00	5,000,000,000	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN538 SPOT										0.00	5,000,000,000	5,000,000,000
Total For CLN538										0.00	5,000,000,000	5,000,000,000
CLN54(On 17/01/2024 Spot Bond					0.00000	100.36355				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54(On 20/12/2023 Spot Bond					0.00000	95.04000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54(On 30/05/2022 Spot Bond					0.00000	101.70575				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN54(On 07/06/2023 Spot Bond					0.00000	106.90500				0.00	0	1,100,000,000
Total CLN543 SPOT										0.00	0	1,100,000,000
Total For CLN543										0.00	0	1,100,000,000
CLN54(On 17/01/2024 Spot Bond					0.00000	100.35668				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54(On 21/08/2026 Spot Bond			10.09500	101.66398	10.09500	101.63648				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54(On 29/03/2025 Spot Bond			10.14500	100.70851	10.14500	100.68145				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54(On 12/11/2025 Spot Bond			10.23500	99.49924	10.23500	99.47197				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN54(On 07/12/2025 Spot Bond			5.45500	5.45500	5.45500	103.11873				0.00	0	
Total CLN549 SPOT										0.00	0	
Total For CLN549										0.00	0	
CLN55(On 18/04/2028 Spot Bond					0.00000	268.32411				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55(On 07/12/2025 Spot Bond			5.45500	5.45500	5.45500	103.11788				0.00	0	
Total CLN550 SPOT										0.00	0	
Total For CLN550										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN55: On 20/03/2024 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	102.04645				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN55: On 15/11/2023 Spot Bond					0.00000	101.94629				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55: On 12/11/2023 Spot Bond					0.00000	99.86440				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55: On 24/11/2024 Spot Bond					0.00000	101.78305				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55: On 17/01/2024 Spot Bond					0.00000	100.39787				0.00	0	4,000,000,00
Total CLN559 SPOT										0.00	0	4,000,000,00
Total For CLN559										0.00	0	4,000,000,00
CLN56: On 20/12/2023 Spot Bond				100.00000	0.00000	150.02100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56: On 11/02/2026 Spot Bond					0.00000	99.87682				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56: On 12/11/2025 Spot Bond			10.16000	99.82013	10.16000	99.78243				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56: On 12/11/2025 Spot Bond			10.09500	98.49372	10.09500	100.05249				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56: On 08/02/2024 Spot Bond					0.00000	99.93102				0.00	0	
Total CLN564 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.71527				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.82558				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.61015				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.88340				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	99.82871				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.43640				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			10.32500	96.82275	10.32500	98.36142				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.85796				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.27997				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	99.88283				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.34026				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 25/04/2023 Spot Bond					0.00000	106.09465				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	101.20423				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.25789				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.86311				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/10/2024 Spot Bond					0.00000	100.69769				0.00	2,000,000,000	2,000,000,000
Total CLN580 SPOT										0.00	2,000,000,000	2,000,000,000
Total For CLN580										0.00	2,000,000,000	2,000,000,000
CLN580 On 10/05/2024 Spot Bond					0.00000	99.88082				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.64289				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN582 On 16/09/2025 Spot Bond					0.00000	101.49255				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.23723				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.61588				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.13773				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.48602				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN588 On 14/06/2022 Spot Bond					0.00000	101.26729				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.30188				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.47534				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	103.49087				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			5.64500	120.04679	5.64500	99.12967				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.76399				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN594 On 07/12/2025 Spot Bond					0.00000	101.55156				0.00	0	1,470,000,00
Total CLN594 SPOT										0.00	0	1,470,000,00
Total For CLN594										0.00	0	1,470,000,00
CLN595 On 27/06/2022 Spot Bond					0.00000	100.94315				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.76399				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	104.28679				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.83298				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.40836				0.00	0	
Total CLN599 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.30188				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.30188				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.55380				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.11482				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	99.98443				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	101.89230				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	100.68681				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.32230				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	101.73039				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	100.12452	9.32000	100.09961				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.18985				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	100.68414				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.48337				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	101.69225				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	101.64279				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2020 Spot Bond					0.00000	100.82241				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	101.27120				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.12507				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.17384				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	101.61585				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.02651				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.02623				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62: On 28/04/2021 Spot Bond					0.00000	100.01970				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62: On 20/12/2024 Spot Bond					0.00000	101.30753				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62: On 25/01/2023 Spot Bond					0.00000	100.03374				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62: On 25/01/2023 Spot Bond			7.26500	106.69433	7.26500	106.67341				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62: On 19/08/2025 Spot Bond					0.00000	102.02128				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62: On 31/07/2034 Spot Bond					0.00000	100.07509				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62: On 31/07/2034 Spot Bond			13.29000	76.84415	13.29000	76.81699				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62: On 20/11/2021 Spot Bond					0.00000	101.72809				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63: On 19/08/2025 Spot Bond			10.79500	96.83466	10.79500	96.80670				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	102.01514				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63: On 21/05/2021 Spot Bond					0.00000	101.72633				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63: On 09/10/2034 Spot Bond					0.00000	100.81364				0.00	0	
Total CLN633 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	99.88284				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.13174				0.00	200,000,000	100,000,000
Total CLN635 SPOT										0.00	200,000,000	100,000,000
Total For CLN635										0.00	200,000,000	100,000,000
CLN63 On 21/11/2024 Spot Bond					0.00000	101.74513				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.00900				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2021 Spot Bond					0.00000	101.93733				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	101.85867				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	102.13174				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.28928				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	101.75110				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.28786				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	100.08291				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.28914				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	102.00900				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.66965				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	102.06013				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.76483				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.82643				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	101.45884				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	100.94508				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	101.73780				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.53781				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.72736				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.37146				0.00	0	290,000,00
Total CLN658 SPOT										0.00	0	290,000,00
Total For CLN658										0.00	0	290,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65 On 20/06/2023 Spot Bond					0.00000	100.97604				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.99968				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.97604				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	101.07016				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	64.95300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	78.73100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.34277				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	100.24198				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.27356				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.40000	93.31058	9.40000	93.28717				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF1 On 20/06/2020 Spot Bond					0.00000	101.08238				0.00	0	
Total CLNF15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLNF15										0.00	0	
CLNF15 On 17/08/2021 Spot Bond					0.00000	101.92371				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.02500	113.44881	9.02500	113.42145				0.00	0	80,000,00
Total COJ05 SPOT										0.00	0	80,000,00
Total For COJ05										0.00	0	80,000,00
COJ07 On 23/03/2021 Spot Bond			6.91000	104.50455	6.91000	104.48526				0.00	0	50,000,00
Total COJ07 SPOT										0.00	0	50,000,00
Total For COJ07										0.00	0	50,000,00
COJ08 On 22/06/2026 Spot Bond			10.44500	108.68681	10.44500	108.65658				0.00	0	15,966,20
Total COJ08 SPOT										0.00	0	15,966,20
Total For COJ08										0.00	0	15,966,20
COJG0 On 09/06/2024 Spot Bond			7.40500	113.75379	7.40500	113.73120				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			8.06000	103.46175	8.06000	103.43943				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.65500	93.48138	11.65500	93.45244				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			11.74500	92.18677	11.74500	92.15803				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			10.32500	103.32500	10.32500	106.33169				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	101.27035				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.44364				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
CSA041 On 06/06/2020 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 CSA04U SPOT										0.00	0	
Total For CSA04U										0.00	0	
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSA05U SPOT										0.00	0	
Total For CSA05U										0.00	0	
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSD04U SPOT										0.00	0	
Total For CSD04U										0.00	0	
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSD05U SPOT										0.00	0	
Total For CSD05U										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.02949				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.17762				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.01524				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	101.31243				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/09/2020 Spot Bond					0.00000	101.41334				0.00	0	
Total DENG92 SPOT										0.00	0	
Total For DENG92										0.00	0	
DENG9 On 23/09/2020 Spot Bond					0.00000	100.96916				0.00	0	
Total DENG93 SPOT										0.00	0	
Total For DENG93										0.00	0	
DENG9 On 27/09/2020 Spot Bond					0.00000	100.94098				0.00	0	
Total DENG94 SPOT										0.00	0	
Total For DENG94										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	101.41336				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG9 On 31/01/2021 Spot Bond					0.00000	100.06393				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.07713				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG95U SPOT										0.00	0	
Total For DNG95U										0.00	0	
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG96U SPOT										0.00	0	
Total For DNG96U										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.04006				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.72725				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.63563				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY02U On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY02U SPOT										0.00	0	
Total For DSY02U										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.54500	10.54500	10.54500	104.42914				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	102.01411				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05U On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY05U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DSY05U									0.00	0	
DSY06I On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY06U SPOT									0.00	0	
Total For DSY06U									0.00	0	
DV2021 On 18/06/2021 Spot Bond			7.15500	105.39943	7.15500	105.37919			0.00	0	200,000,00
Total DV2021 SPOT									0.00	0	200,000,00
Total For DV2021									0.00	0	200,000,00
DV23 On 27/02/2023 Spot Bond			7.17500	108.93009	7.17500	108.90900		72,012,239,075,000.00	10,036,549,000		11,921,014,90
Total DV23 SPOT								*2,012,239,075,000.00	10,036,549,000		11,921,014,90
Total For DV23								*2,012,239,075,000.00	10,036,549,000		11,921,014,90
DV23/R On 27/02/2023 Spot Bond			100.00000	20.82933	100.00000	20.78298			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	20.82933	100.00000	20.78298			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			7.09500	110.51934	7.09500	110.49817			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.02187	9.69000	101.99535			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.02187	9.69000	101.99535			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			13.09000	86.75089	13.09000	86.72068			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.10621	10.10000	102.07858			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.10621	10.10000	102.07858			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	101.19762			0.00	0	
Total DVC031 SPOT									0.00	0	
Total For DVC031									0.00	0	
DVF20C On 31/08/2020 Spot Bond					0.00000	101.55597			0.00	0	
Total DVF20C SPOT									0.00	0	
Total For DVF20C									0.00	0	
DVF20D On 23/10/2020 Spot Bond					0.00000	100.27367			0.00	0	
Total DVF20D SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF20D										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	101.63078				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.35593				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	101.08338				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22f On 24/10/2022 Spot Bond					0.00000	100.48746				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.67833				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.13402				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.47229				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.15667				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF30l 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	101.50810				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2f On 31/05/2024 Spot Bond					0.00000	101.58889				0.00	0	17,962,00
Total DVFB25 SPOT										0.00	0	17,962,00
Total For DVFB25										0.00	0	17,962,00
DVFB2f On 31/05/2026 Spot Bond					0.00000	102.11110				0.00	0	25,000,000,00

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 DVFB26 SPOT										0.00	0	25,000,000.00
Total For DVFB26										0.00	0	25,000,000.00
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.05845				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.06002				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.06149				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
E170/R On 01/08/2020 Spot Bond			100.00000	86.01269	100.00000	85.82324				0.00	0	
Total E170/R207 SPOT										0.00	0	
Total For E170/R207										0.00	0	
E174 On 01/08/2020 Spot Bond			5.30000	105.40315	5.30000	105.38804				0.00	0	
Total E174 SPOT										0.00	0	
Total For E174										0.00	0	
E175 On 01/08/2021 Spot Bond			5.95000	112.37177	5.95000	112.35368				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			6.63000	106.73446	6.63000	106.71555				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.53500	109.34529	7.53500	109.32332				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.56500	96.86226	5.56500	96.81773				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EL001U SPOT										0.00	0	
Total For EL001U										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.31500	85.83805	5.31500	85.79902				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037/I On 31/01/2037 Spot Bond			2.25000	129.09371	2.25000	129.04568				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.29000	123.22615	5.29000	123.17040				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.23000	110.72436	5.23000	110.67428				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.14000	108.34123	5.14000	108.29249				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.22500	99.34369	5.22500	99.29885				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.28500	87.81675	5.28500	87.77689				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	129.09371	2.25000	129.04568				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	129.78552				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	127.72767				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ELN005									0.00	0	
EMM01 On 28/07/2020 Spot Bond			6.75000	103.66957	6.75000	103.65070			0.00	0	
Total EMM01 SPOT									0.00	0	
Total For EMM01									0.00	0	
EMM02 On 11/03/2021 Spot Bond			6.60500	104.93397	6.60500	104.91544			0.00	0	
Total EMM02 SPOT									0.00	0	
Total For EMM02									0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.99500	97.03483	10.99500	97.00662			0.00	0	
Total EMM03 SPOT									0.00	0	
Total For EMM03									0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.64000	12.64000	12.64000	94.23972			0.00	0	
Total EMM04 SPOT									0.00	0	
Total For EMM04									0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.96000	12.96000	12.96000	93.09140			0.00	0	740,616,00
Total EMM05 SPOT									0.00	0	740,616,00
Total For EMM05									0.00	0	740,616,00
EMM06 On 23/06/2025 Spot Bond			10.89500	10.89500	10.89500	102.32525			0.00	0	
Total EMM06 SPOT									0.00	0	
Total For EMM06									0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.74500	10.74500	10.74500	102.60218			0.00	0	
Total EMM07 SPOT									0.00	0	
Total For EMM07									0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.01500	13.01500	13.01500	81.28570			0.00	0	
Total EMM07P SPOT									0.00	0	
Total For EMM07P									0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	101.67770			0.00	0	
Total ENX01 SPOT									0.00	0	
Total For ENX01									0.00	0	
ENX01S On 23/04/2021 Spot Bond					0.00000	101.62917			0.00	0	
Total ENX01S SPOT									0.00	0	
Total For ENX01S									0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	101.55732			0.00	0	
Total ENX02 SPOT									0.00	0	
Total For ENX02									0.00	0	
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ENX03U SPOT										0.00	0	
Total For ENX03U										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX05 On 01/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ENX05 SPOT										0.00	0	
Total For ENX05										0.00	0	
ENX06 On 12/06/2020 Spot Bond					0.00000	101.33805				0.00	0	
Total ENX06 SPOT										0.00	0	
Total For ENX06										0.00	0	
EPF007 On 02/09/2020 Spot Bond					0.00000	101.56317				0.00	0	
Total EPF007 SPOT										0.00	0	
Total For EPF007										0.00	0	
EPF011 On 12/06/2020 Spot Bond					0.00000	101.49000				0.00	0	
Total EPF011 SPOT										0.00	0	
Total For EPF011										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	100.24104				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	102.02182				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.58695				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	101.39967				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.42248				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.37171				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF01 On 12/09/2022 Spot Bond					0.00000	101.36674				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	99.95247				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF04 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	
EPF05 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	
EPF08 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	
EPF09 On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF09U SPOT										0.00	0	
Total For EPF09U										0.00	0	
EPF10 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	
EPF11 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	
EPF12 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	
EPF13 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	
EPFC4 On 07/11/2020 Spot Bond					0.00000	99.95648				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4 On 12/03/2021 Spot Bond					0.00000	101.47854				0.00	0	
Total EPFC46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.77300				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQS11U SPOT										0.00	0	
Total For EQS11U										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	101.52924				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	101.55447				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.31211				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT02 On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQT02U SPOT										0.00	0	
Total For EQT02U										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	101.83441				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	101.78179				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.91853				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	101.79230				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1 On 25/11/2020 Spot Bond			10.00000	105.24200	10.00000	105.21400				0.00	0	
Total ERSA12/JIBAR SPOT										0.00	0	
Total For ERSA12/JIBAR										0.00	0	
ERSA2 On 17/08/2020 Spot Bond					0.00000	102.00649				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA21 SPOT										0.00	0	
Total For ERSA21										0.00	0	
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.78179				0.00	0	
Total ERSA24 SPOT										0.00	0	
Total For ERSA24										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.84487				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.76501				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.73973				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.91500	110.29171	6.91500	110.27112			312,986,730,000.00		45,262,000	1,854,777,500
Total ES23 SPOT									312,986,730,000.00		45,262,000	1,854,777,500
Total For ES23									312,986,730,000.00		45,262,000	1,854,777,500
ES23/R On 25/01/2023 Spot Bond			10.00000	102.74457	10.00000	102.71704				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			10.03500	91.12741	10.03500	91.10303			789,112,260,000.00		78,636,000	17,112,415,200
Total ES26 SPOT									789,112,260,000.00		78,636,000	17,112,415,200
Total For ES26									789,112,260,000.00		78,636,000	17,112,415,200
ES26/R On 02/04/2026 Spot Bond			7.85000	100.69667	7.85000	100.67548				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.48000	69.02925	12.72000	67.85521			1,017,676,608,000.00		81,544,600	6,510,000,000
Total ES33 SPOT									1,017,676,608,000.00		81,544,600	6,510,000,000
Total For ES33									1,017,676,608,000.00		81,544,600	6,510,000,000
ES33/R On 15/09/2033 Spot Bond			7.50000	101.02562	7.50000	101.00540				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			13.04500	67.55299	13.04500	67.52967			613,159,353,000.00		47,003,400	6,610,000,000
Total ES42 SPOT									613,159,353,000.00		47,003,400	6,610,000,000
Total For ES42									613,159,353,000.00		47,003,400	6,610,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES42/R On 25/04/2042 Spot Bond			8.50000	100.22770	8.50000	100.20491				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ESF01U 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	
ESF02U 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	
ESFR03 On 20/04/2021 Spot Bond					0.00000	100.29292				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	101.35079				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.69521				0.00	0	100,000,00
Total EXX05 SPOT										0.00	0	100,000,00
Total For EXX05										0.00	0	100,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.08243				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	13.50718	100.00000	13.47374			600,000,000,000,000.00	486,000,000,000	486,000,000,00	
Total FFA1U SPOT									10,000,000,000,000.00	486,000,000,000	486,000,000,00	
Total For FFA1U									10,000,000,000,000.00	486,000,000,000	486,000,000,00	
FFB1U On 20/11/2026 Spot Bond			100.00000	21.91736	100.00000	21.86309			400,000,000,000,000.00	54,000,000,000	54,000,000,00	
Total FFB1U SPOT									10,000,000,000,000.00	54,000,000,000	54,000,000,00	
Total For FFB1U									10,000,000,000,000.00	54,000,000,000	54,000,000,00	
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	
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF05U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIF05U										0.00	0	
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF06U SPOT										0.00	0	
Total For FIF06U										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	
FIFB12 On 13/08/2020 Spot Bond					0.00000	99.85098				0.00	0	
Total FIFB12 SPOT										0.00	0	
Total For FIFB12										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	98.84924				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.76448				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.79698				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.84953				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.08105				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC33 On 03/06/2020 Spot Bond					0.00000	101.47866				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFC33 SPOT										0.00	0	
Total For FIFC33										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	99.89489				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FMLA1U SPOT										0.00	0	
Total For FMLA1U										0.00	0	
FNTI10 On 29/05/2020 Spot Bond					0.00000	103.36690				0.00	0	
Total FNTI10 SPOT										0.00	0	
Total For FNTI10										0.00	0	
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPA1U SPOT										0.00	0	
Total For FPA1U										0.00	0	
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPB1U SPOT										0.00	0	
Total For FPB1U										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	102.46982				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			6.97500	6.97500	6.97500	107.28938				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB16 On 08/07/2020 Spot Bond					0.00000	101.22428				0.00	400,000,000	200,000,000
Total FRB16 SPOT										0.00	400,000,000	200,000,000
Total For FRB16										0.00	400,000,000	200,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	103.86605				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	102.89742				0.00	380,000,000	190,000,000
Total FRB18 SPOT										0.00	380,000,000	190,000,000
Total For FRB18										0.00	380,000,000	190,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB19 On 14/04/2021 Spot Bond			8.12500	104.45232	8.12500	104.42960				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	102.46566				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	105.51424				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.18903				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	100.40868				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	97.57581				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	96.74345				0.00	0	510,000,00
Total FRB25 SPOT										0.00	0	510,000,00
Total For FRB25										0.00	0	510,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	97.33454				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			10.59500	102.48812	10.59500	102.45922				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			2.85000	163.97126	2.85000	163.90758				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			3.41000	3.41000	3.41000	303.03503				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.97500	4.97500	4.97500	129.58870				0.00	0	170,000,00
Total FRBI25 SPOT										0.00	0	170,000,00

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 FRBI25									0.00	0	170,000,00
FRBI28 On 31/03/2028 Spot Bond			5.15000	169.54512	5.15000	169.46889		20,600,000,000,000.00	4,000,000,000	2,000,000,00	
Total FRBI28 SPOT								20,600,000,000,000.00	4,000,000,000	2,000,000,00	
Total For FRBI28								20,600,000,000,000.00	4,000,000,000	2,000,000,00	
FRBI29 On 31/03/2029 Spot Bond			5.30000	5.30000	5.30000	89.54445		0.00	0		
Total FRBI29 SPOT								0.00	0		
Total For FRBI29								0.00	0		
FRBI33 On 07/12/2033 Spot Bond			5.40500	5.40500	5.40500	194.36246		0.00	0		
Total FRBI33 SPOT								0.00	0		
Total For FRBI33								0.00	0		
FRBI46 On 31/03/2046 Spot Bond			5.52000	81.66457	5.52000	81.62706		0.00	0		
Total FRBI46 SPOT								0.00	0		
Total For FRBI46								0.00	0		
FRBI50 On 31/12/2050 Spot Bond			5.62000	81.59867	5.62000	81.56091		0.00	0		
Total FRBI50 SPOT								0.00	0		
Total For FRBI50								0.00	0		
FRBZ01 On 30/11/2020 Spot Bond			5.92000	5.92000	5.92000	96.13783		0.00	0		
Total FRBZ01 SPOT								0.00	0		
Total For FRBZ01								0.00	0		
FRBZ02 On 28/10/2024 Spot Bond			8.69000	8.69000	8.69000	68.18318		0.00	0		
Total FRBZ02 SPOT								0.00	0		
Total For FRBZ02								0.00	0		
FRBZ03 On 10/12/2024 Spot Bond			8.80000	8.80000	8.80000	67.19459		0.00	0		
Total FRBZ03 SPOT								0.00	0		
Total For FRBZ03								0.00	0		
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000		0.00	0		
Total FRC107 SPOT								0.00	0		
Total For FRC107								0.00	0		
FRC12U On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total FRC12U SPOT								0.00	0		
Total For FRC12U								0.00	0		
FRC169 On 31/01/2025 Spot Bond			5.82500	5.82500	5.82500	124.84890		0.00	0		
Total FRC169 SPOT								0.00	0		
Total For FRC169								0.00	0		
FRC17U On 06/08/2023 Spot Bond					0.00000	0.00000		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 FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	47.10835				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	105.24200	10.00000	105.21400				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	101.85485				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	
FRC21: On 07/05/2020 Spot Bond					0.00000	99.94972				0.00	0	
Total FRC212 SPOT										0.00	0	
Total For FRC212										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			3.56000	162.03658	3.56000	161.97055				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC22: On 20/05/2020 Spot Bond					0.00000	101.82524				0.00	0	
Total FRC225 SPOT										0.00	0	
Total For FRC225										0.00	0	
FRC23: On 31/01/2022 Spot Bond			4.42000	159.73301	4.42000	159.66423				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	101.66759				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC237 On 19/10/2020 Spot Bond					0.00000	94.41131				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC239 On 19/10/2020 Spot Bond					0.00000	94.83431				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC240 On 19/10/2020 Spot Bond					0.00000	95.77291				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC243 On 19/10/2020 Spot Bond					0.00000	100.65300				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC245 On 19/10/2020 Spot Bond					0.00000	100.64558				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC246 On 19/10/2020 Spot Bond					0.00000	100.50045				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC249 On 19/10/2020 Spot Bond					0.00000	95.10085				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC250 On 19/10/2020 Spot Bond					0.00000	100.49859				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC251 On 13/02/2022 Spot Bond					0.00000	102.26261				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC252 On 14/03/2022 Spot Bond					0.00000	101.33375				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC255 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	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.22715				0.00	0	
Total FRC256 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC256										0.00	0	
FRC25: On 08/05/2020 Spot Bond					0.00000	99.93823				0.00	0	
Total FRC258 SPOT										0.00	0	
Total For FRC258										0.00	0	
FRC26: On 10/10/2020 Spot Bond					0.00000	100.58103				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC26: On 13/07/2020 Spot Bond					0.00000	100.59887				0.00	0	
Total FRC262 SPOT										0.00	0	
Total For FRC262										0.00	0	
FRC26: On 13/07/2020 Spot Bond					0.00000	100.66051				0.00	0	
Total FRC264 SPOT										0.00	0	
Total For FRC264										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	102.93081				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.40106				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.06762				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	102.47333				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	100.07803	9.80000	100.05201				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	101.37114				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	101.37402				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	101.50415				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRC277 SPOT									0.00	0	
Total For FRC277									0.00	0	
FRC277 On 21/11/2022 Spot Bond					0.00000	101.75513			0.00	0	
Total FRC279 SPOT									0.00	0	
Total For FRC279									0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	101.14951			0.00	0	
Total FRC280 SPOT									0.00	0	
Total For FRC280									0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	106.99488			0.00	0	
Total FRC282 SPOT									0.00	0	
Total For FRC282									0.00	0	
FRC282 On 26/01/2021 Spot Bond					0.00000	100.42443			0.00	0	
Total FRC283 SPOT									0.00	0	
Total For FRC283									0.00	0	
FRC283 On 11/11/2024 Spot Bond					0.00000	102.40802			0.00	0	
Total FRC284 SPOT									0.00	0	
Total For FRC284									0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	101.12778			0.00	0	
Total FRC285 SPOT									0.00	0	
Total For FRC285									0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	105.15182			0.00	0	
Total FRC286 SPOT									0.00	0	
Total For FRC286									0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	101.04838			0.00	0	
Total FRC289 SPOT									0.00	0	
Total For FRC289									0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	102.26776			0.00	0	
Total FRC290 SPOT									0.00	0	
Total For FRC290									0.00	0	
FRC290 On 26/01/2021 Spot Bond					0.00000	100.04923			0.00	0	
Total FRC291 SPOT									0.00	0	
Total For FRC291									0.00	0	
FRC291 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.04841		13,200,000,000,000.00	1,600,000,000	1,000,000,000	
Total FRC292 SPOT								13,200,000,000,000.00	1,600,000,000	1,000,000,000	
Total For FRC292								13,200,000,000,000.00	1,600,000,000	1,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29: On 18/04/2021 Spot Bond					0.00000	100.23054				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.22675				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.93529				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.95716				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.77532				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.27112				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.05828				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 30/11/2020 Spot Bond					0.00000	102.61607				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.22201				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.88734				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 28/12/2020 Spot Bond					0.00000	100.80669				0.00	0	1,000,000,00
Total FRC304 SPOT										0.00	0	1,000,000,00
Total For FRC304										0.00	0	1,000,000,00
FRC30: On 06/11/2023 Spot Bond					0.00000	99.96066				0.00	0	
Total FRC305 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.58377				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 12/08/2020 Spot Bond					0.00000	101.74656				0.00	0	
Total FRC307 SPOT										0.00	0	
Total For FRC307										0.00	0	
FRC307 On 31/05/2024 Spot Bond					0.00000	102.09679				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	101.03373				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	101.13481				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 23/02/2021 Spot Bond					0.00000	100.87000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	99.09000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC312 On 20/06/2024 Spot Bond					0.00000	101.21031				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 23/02/2021 Spot Bond					0.00000	107.09000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC314 On 13/10/2026 Spot Bond					0.00000	73.33014				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.39062				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.06854				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	91.98020				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.21020				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC320 On 24/10/2020 Spot Bond					0.00000	100.18069				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC321 On 20/12/2024 Spot Bond					0.00000	101.36583				0.00	0	
Total FRC322 SPOT										0.00	0	
Total For FRC322										0.00	0	
FRC322 On 20/12/2024 Spot Bond					0.00000	101.22972				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.14320				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.79838				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.21035				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.82618				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.62170				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC329 On 06/11/2023 Spot Bond					0.00000	99.96851				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.32868				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	99.99999				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC332 On 02/02/2021 Spot Bond					0.00000	99.99999				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC333 On 14/05/2024 Spot Bond					0.00000	101.68882				0.00	0	
Total FRC333 SPOT										0.00	0	
Total For FRC333										0.00	0	
FRC334 On 05/03/2021 Spot Bond					0.00000	101.40593				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	101.47284				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC336 On 13/09/2021 Spot Bond					0.00000	101.06728				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	100.05774				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC66 On 31/01/2022 Spot Bond			4.20000	4.20000	4.20000	160.25011				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			4.14000	4.14000	4.14000	160.41038				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			4.12000	4.12000	4.12000	160.46385				0.00	0	
Total FRC71 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC71										0.00	0	
FRD17I 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	
FRD19I 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	
FRD20I 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	
FRD23I 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	
FRD24I 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	
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD25U SPOT										0.00	0	
Total For FRD25U										0.00	0	
FRD26I 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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRD33U SPOT										0.00	0	
Total For FRD33U										0.00	0	
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD35U SPOT										0.00	0	
Total For FRD35U										0.00	0	
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD36U SPOT										0.00	0	
Total For FRD36U										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.99000	80.13795	5.99000	80.10028				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.21500	97.92424	5.21500	97.87997				0.00	0	70,000,00
Total FRI38 SPOT										0.00	0	70,000,00
Total For FRI38										0.00	0	70,000,00
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.01821				0.00	0	2,000,000,00
Total FRJ022 SPOT										0.00	0	2,000,000,00
Total For FRJ022										0.00	0	2,000,000,00
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.05571				0.00	0	
Total FRJ20 SPOT										0.00	0	
Total For FRJ20										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.62139				0.00	0	6,950,000,00
Total FRJ21 SPOT										0.00	0	6,950,000,00
Total For FRJ21										0.00	0	6,950,000,00
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.02414				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	99.16105				0.00	0	1,000,000,00
Total FRJ23 SPOT										0.00	0	1,000,000,00
Total For FRJ23										0.00	0	1,000,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.49247				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.30359				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ26 On 14/02/2026 Spot Bond					0.00000	99.94751				0.00	0	5,900,000,00
Total FRJ26 SPOT										0.00	0	5,900,000,00
Total For FRJ26										0.00	0	5,900,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.17282				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	99.34944				0.00	0	5,580,000,00
Total FRJ29 SPOT										0.00	0	5,580,000,00
Total For FRJ29										0.00	0	5,580,000,00
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			4.80800	4.80800	4.80800	108.69765				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.13500	5.13500	5.13500	98.93419				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.44047				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.17535				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.27500	97.14237	5.27500	97.09829				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.25500	197.44248	5.25500	197.35318				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.41500	95.34749	5.41500	95.30388				0.00	0	
Total FRS110 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.28500	5.28500	5.28500	196.75051				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			5.37500	127.39110	5.37500	127.33298				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	120.36668	3.70500	120.31714				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.41500	95.34749	5.41500	95.30388				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.40500	194.45121	5.40500	194.36246				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.45500	193.46655	5.45500	193.37804				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.90500	162.16716	4.90500	129.98814				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.48500	192.87875	5.48500	192.79032				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.41500	95.34749	5.41500	95.30388				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.80000	162.11814	5.80000	162.04246				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.16500	86.39756	6.16500	86.35631				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.69000	163.34841	5.69000	163.27263				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.75000	162.67604	5.75000	162.60031				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.99500	183.21701	5.99500	183.13056				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.09500	87.18765	6.09500	87.14618				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.41500	5.41500	5.41500	95.30388				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.41500	95.34749	5.41500	95.30388				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.56000	164.81616	5.56000	164.74027				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.76500	187.49792	5.76500	187.41058				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.69000	163.34841	5.69000	163.27263				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.69000	163.34841	5.69000	163.27263				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.98000	160.12784	5.98000	160.05232				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			5.67500	125.72907	5.67500	125.67070				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS147 On 31/01/2022 Spot Bond			3.26000	162.85038	3.26000	162.78534				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			6.04000	159.47063	6.04000	159.39517				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			6.08000	159.03423	6.08000	158.95880				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			5.64500	125.89414	5.64500	125.83580				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.50000	165.49868	5.50000	165.42274				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			6.09000	6.09000	6.09000	158.84992				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS158 On 20/06/2022 Spot Bond					0.00000	18.26689				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS159 On 06/06/2023 Spot Bond					0.00000	19.74988				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS15U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS15U SPOT										0.00	0	
Total For FRS15U										0.00	0	
FRS160 On 06/06/2024 Spot Bond					0.00000	21.22144				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS161 On 06/06/2025 Spot Bond					0.00000	24.11029				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS162 On 20/06/2022 Spot Bond					0.00000	16.60397				0.00	0	
Total FRS162 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS162										0.00	0	
FRS16: On 06/06/2023 Spot Bond					0.00000	17.88853				0.00	0	
Total FRS163 SPOT										0.00	0	
Total For FRS163										0.00	0	
FRS16: On 06/06/2024 Spot Bond					0.00000	19.20257				0.00	0	
Total FRS164 SPOT										0.00	0	
Total For FRS164										0.00	0	
FRS16: On 06/06/2025 Spot Bond					0.00000	21.73437				0.00	0	
Total FRS165 SPOT										0.00	0	
Total For FRS165										0.00	0	
FRS16: On 01/08/2022 Spot Bond					0.00000	15.17742				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS16: On 01/08/2022 Spot Bond					0.00000	15.10476				0.00	0	
Total FRS168 SPOT										0.00	0	
Total For FRS168										0.00	0	
FRS16: On 01/08/2021 Spot Bond					0.00000	13.73372				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS17: On 01/08/2022 Spot Bond					0.00000	18.86077				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	100.31106				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.33783				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS17: On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	17.74469				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS175 SPOT										0.00	0	
Total For FRS175										0.00	0	
FRS175 On 26/01/2024 Spot Bond					0.00000	17.74468				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 19/07/2024 Spot Bond					0.00000	20.21740				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS177 On 18/09/2023 Spot Bond					0.00000	101.29553				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.00748				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	103.54179				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	106.62961				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	123.78468				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	142.01807				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	119.84109				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS188 On 19/06/2026 Spot Bond					0.00000	31.30386				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	54.04075				0.00	0	
Total FRS195 SPOT										0.00	0	
Total For FRS195										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS197 On 05/08/2024 Spot Bond					0.00000	99.98512				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS198 On 03/08/2020 Spot Bond					0.00000	122.35449				0.00	0	
Total FRS198 SPOT										0.00	0	
Total For FRS198										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	99.98307				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.97074				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.69784				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS204 On 11/09/2020 Spot Bond					0.00000	99.79790				0.00	0	
Total FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS205 On 15/03/2021 Spot Bond					0.00000	100.92336				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.60805				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	105.10504				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS208 On 16/11/2020 Spot Bond					0.00000	119.45879				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.79281				0.00	0	
Total FRS209 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS209										0.00	0	
FRS210 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS210 SPOT										0.00	0	
Total For FRS210										0.00	0	
FRS211 On 20/12/2020 Spot Bond					0.00000	208.97309				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS212 On 04/09/2020 Spot Bond					0.00000	111.26937				0.00	0	
Total FRS212 SPOT										0.00	0	
Total For FRS212										0.00	0	
FRS213 On 03/09/2021 Spot Bond					0.00000	110.39002				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS214 On 04/03/2021 Spot Bond					0.00000	99.79426				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS215 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS215 SPOT										0.00	0	
Total For FRS215										0.00	0	
FRS216 On 20/02/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS216 SPOT										0.00	0	
Total For FRS216										0.00	0	
FRS217 On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.21000	3.21000	3.21000	304.98122				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.10000	306.17893	3.10000	306.05814				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.82000	3.82000	3.82000	299.09266				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			3.05000	163.42323	3.05000	163.35889				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	100.02792				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			2.75000	164.24616	2.75000	164.18284				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.99991				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.11500	90.75059	5.11500	90.70982				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.77500	65.45100	4.77500	95.32639				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.79500	4.79500	4.79500	130.61870				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.86500	4.86500	4.86500	130.21703				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.01000	4.01000	4.01000	297.28702				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX20 On 01/10/2020 Spot Bond			5.86500	101.93448	5.86500	101.91849				0.00	0	
Total FRX20 SPOT										0.00	0	
Total For FRX20										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.29500	7.29500	7.29500	102.50822				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.83500	111.40937	8.83500	111.38306				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX25 On 26/07/2025 Spot Bond			8.89500	106.16450	8.89500	106.13912				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.31500	101.74400	9.31500	101.71870				0.00	0	500,000,00
Total FRX26 SPOT										0.00	0	500,000,00
Total For FRX26										0.00	0	500,000,00
FRX27 On 07/03/2027 Spot Bond			8.98500	107.66879	8.98500	107.64307				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.46500	106.43725	9.46500	106.41022				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			11.12500	94.45822	11.12500	94.43014				0.00	0	2,270,000,00
Total FRX30 SPOT										0.00	0	2,270,000,00
Total For FRX30										0.00	0	2,270,000,00
FRX31 On 21/02/2031 Spot Bond			11.45000	89.98750	11.45000	89.95998				0.00	0	60,000,00
Total FRX31 SPOT										0.00	0	60,000,00
Total For FRX31										0.00	0	60,000,00
FRX32 On 31/03/2032 Spot Bond			11.16500	96.79198	11.16500	96.76325				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.77000	64.79706	12.77000	64.77516				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS3A5U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3A5U SPOT										0.00	0	
Total For FS3A5U										0.00	0	
FS3B1U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3B1U SPOT										0.00	0	
Total For FS3B1U										0.00	0	
FS3C1U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3C1U SPOT										0.00	0	
Total For FS3C1U										0.00	0	
FS3D1U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3D1U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total For FS5D1U										0.00	0	
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS5E1U SPOT										0.00	0	
Total For FS5E1U										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	101.06827				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.13800				0.00	0	500,000,0€
Total FS6A3 SPOT										0.00	0	500,000,0€
Total For FS6A3										0.00	0	500,000,0€
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.69992				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS6C1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6C1U SPOT										0.00	0	
Total For FS6C1U										0.00	0	
FS6D1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6D1U SPOT										0.00	0	
Total For FS6D1U										0.00	0	
FS6E1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6E1U SPOT										0.00	0	
Total For FS6E1U										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	101.59285				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.64942				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.68374				0.00	50,000,000	25,000,0€
Total FS7A3 SPOT										0.00	50,000,000	25,000,0€
Total For FS7A3										0.00	50,000,000	25,000,0€
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.69384				0.00	110,000,000	55,000,0€
Total FS7B1 SPOT										0.00	110,000,000	55,000,0€
Total For FS7B1										0.00	110,000,000	55,000,0€
GBL03 On 16/11/2020 Spot Bond					0.00000	102.96462				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GBL04 On 05/06/2021 Spot Bond					0.00000	102.14604				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.26188				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	103.65925				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.56809				0.00	100,000,000	50,000,000
Total GH5A21 SPOT										0.00	100,000,000	50,000,000
Total For GH5A21										0.00	100,000,000	50,000,000
GH5A3 On 25/11/2026 Spot Bond					0.00000	103.54011				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	103.67136				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	104.57240				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB07U SPOT										0.00	0	
Total For GRB07U										0.00	0	
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB16U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRB16U										0.00	0	
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB17U SPOT										0.00	0	
Total For GRB17U										0.00	0	
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB18U SPOT										0.00	0	
Total For GRB18U										0.00	0	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB19U SPOT										0.00	0	
Total For GRB19U										0.00	0	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB21U SPOT										0.00	0	
Total For GRB21U										0.00	0	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB22U SPOT										0.00	0	
Total For GRB22U										0.00	0	
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB23U SPOT										0.00	0	
Total For GRB23U										0.00	0	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB24U SPOT										0.00	0	
Total For GRB24U										0.00	0	
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB25U SPOT										0.00	0	
Total For GRB25U										0.00	0	
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB27U SPOT										0.00	0	
Total For GRB27U										0.00	0	
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB28U SPOT										0.00	0	
Total For GRB28U										0.00	0	
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRB30U SPOT										0.00	0	
Total For GRB30U										0.00	0	
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB31U SPOT										0.00	0	
Total For GRB31U										0.00	0	
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB32U SPOT										0.00	0	
Total For GRB32U										0.00	0	
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB33U SPOT										0.00	0	
Total For GRB33U										0.00	0	
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB34U SPOT										0.00	0	
Total For GRB34U										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.90000	99.50476	4.90000	99.46070				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	103.63339				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.47553				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT12 On 24/06/2020 Spot Bond					0.00000	101.06051				0.00	0	
Total GRT12 SPOT										0.00	0	
Total For GRT12										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	102.24949				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.31722				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			7.12500	109.60345	7.12500	109.58248				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT19 On 14/03/2022 Spot Bond					0.00000	101.82015				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.83256				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			10.54500	98.43529	10.54500	98.40766				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.30182				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.58168				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.91718				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.80975				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.75811				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.97843				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	101.33227				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.36208				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.81383				0.00	0	
Total GRT30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.55906				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.85306				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.12692				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.62237				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.29888				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.83083				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.06212				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	101.67363				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.89746				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.74841				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.94373				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.96598				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX01U SPOT										0.00	0	
Total For GRX01U										0.00	0	
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX02U SPOT										0.00	0	
Total For GRX02U										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.55372				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.86116				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H6T4U On 02/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H6T4U SPOT										0.00	0	
Total For H6T4U										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	
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H8T2U SPOT										0.00	0	
Total For H8T2U										0.00	0	
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H9T1U SPOT										0.00	0	
Total For H9T1U										0.00	0	
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.46016				0.00	0	
Total HC5T2 SPOT										0.00	0	
Total For HC5T2										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB06 On 11/07/2020 Spot Bond					0.00000	100.59833				0.00	0	
Total HILB06 SPOT										0.00	0	
Total For HILB06										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.60430				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.98599				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.93379				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	101.40823				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.63936				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.46326				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C4U SPOT										0.00	0	
Total For HM1C4U										0.00	0	
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C5U SPOT										0.00	0	
Total For HM1C5U										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.24200	10.00000	105.21400				0.00	0	
Total HPF04/JIBAR SPOT										0.00	0	
Total For HPF04/JIBAR										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.86480				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.83253				0.00	0	
Total HPF12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.82340			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HWAY2 On 31/07/2020 Spot Bond			4.85000	103.67647	4.85000	103.66286			0.00	0	
Total HWAY20 SPOT									0.00	0	
Total For HWAY20									0.00	0	
HWAY2 On 31/07/2020 Spot Bond			100.00000	84.68888	100.00000	84.50193			0.00	0	
Total HWAY20/R207 SPOT									0.00	0	
Total For HWAY20/R207									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.72000	300.17184	3.72000	300.04839			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.91000	3.91000	3.91000	301.96360			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.32000	72.13626	5.32000	89.06819			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.80000	79.38391	12.80000	79.35686			0.00	0	495,891,60
Total HWAY34 SPOT									0.00	0	495,891,60
Total For HWAY34									0.00	0	495,891,60
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.43117	100.00000	11.40573			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.73000	79.21001	12.73000	79.18316			0.00	0	2,620,000,00
Total HWAY35 SPOT									0.00	0	2,620,000,00
Total For HWAY35									0.00	0	2,620,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.43068	100.00000	11.40525			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.56825			0.00	0	15,000,000,00
Total HWF11 SPOT									0.00	0	15,000,000,00
Total For HWF11									0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.22178			0.00	7,716,000,000	3,858,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total HWF12 SPOT										0.00	7,716,000,000	3,858,000,000
Total For HWF12										0.00	7,716,000,000	3,858,000,000
HWF13 On 28/11/2022 Spot Bond					0.00000	101.56808				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	105.24200	10.00000	105.21400				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			4.20000	134.14771	4.22500	133.94273		172,439,400,000,000.00		41,057,000,000	201,996,249,900	
Total I2025 SPOT								172,439,400,000,000.00		41,057,000,000	201,996,249,900	
Total For I2025								172,439,400,000,000.00		41,057,000,000	201,996,249,900	
I2029 On 31/03/2029 Spot Bond			4.43000	95.97747	4.43000	95.93619		203,521,731,000,000.00		45,941,700,000	187,112,600,000	
Total I2029 SPOT								203,521,731,000,000.00		45,941,700,000	187,112,600,000	
Total For I2029								203,521,731,000,000.00		45,941,700,000	187,112,600,000	
I2033 On 28/02/2033 Spot Bond			4.49000	94.16801	4.49000	94.12746		157,639,694,217,000.00		35,109,063,300	217,346,219,800	
Total I2033 SPOT								157,639,694,217,000.00		35,109,063,300	217,346,219,800	
Total For I2033								157,639,694,217,000.00		35,109,063,300	217,346,219,800	
I2038 On 31/01/2038 Spot Bond			4.49000	108.00485	4.51500	107.59025		24,172,095,947,000.00		5,383,540,300	234,364,900,000	
Total I2038 SPOT								24,172,095,947,000.00		5,383,540,300	234,364,900,000	
Total For I2038								24,172,095,947,000.00		5,383,540,300	234,364,900,000	
I2046 On 31/03/2046 Spot Bond			4.52000	96.52070	4.52000	96.47893		57,337,104,000,000.00		12,685,200,000	152,889,824,900	
Total I2046 SPOT								57,337,104,000,000.00		12,685,200,000	152,889,824,900	
Total For I2046								57,337,104,000,000.00		12,685,200,000	152,889,824,900	
I2050 On 31/12/2050 Spot Bond			4.55000	98.73424	4.62000	97.42321		72,831,850,000,000.00		16,007,000,000	218,812,831,200	
Total I2050 SPOT								72,831,850,000,000.00		16,007,000,000	218,812,831,200	
Total For I2050								72,831,850,000,000.00		16,007,000,000	218,812,831,200	
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB105U SPOT										0.00	0	
Total For IB105U										0.00	0	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB107U SPOT										0.00	0	
Total For IB107U										0.00	0	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB121U SPOT										0.00	0	
Total For IB121U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB122U SPOT										0.00	0	
Total For IB122U										0.00	0	
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB125U SPOT										0.00	0	
Total For IB125U										0.00	0	
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB126U SPOT										0.00	0	
Total For IB126U										0.00	0	
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB139U SPOT										0.00	0	
Total For IB139U										0.00	0	
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	
IBL100 On 24/05/2020 Spot Bond					0.00000	101.64017				0.00	0	
Total IBL100 SPOT										0.00	0	
Total For IBL100										0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.94000	6.94000	6.94000	108.05550				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.52484				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.40300				0.00	0	
Total IBL104 SPOT										0.00	0	
Total For IBL104										0.00	0	
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	100.06471				0.00	0	
Total IBL106 SPOT										0.00	0	
Total For IBL106										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.67000	300.65089	3.67000	300.52766				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	101.30699				0.00	0	
Total IBL110 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL110										0.00	0	
IBL112 On 21/05/2020 Spot Bond					0.00000	101.66901				0.00	0	
Total IBL112 SPOT										0.00	0	
Total For IBL112										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	101.64564				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.97063				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.69144				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL116 On 20/06/2020 Spot Bond					0.00000	100.96051				0.00	0	
Total IBL116 SPOT										0.00	0	
Total For IBL116										0.00	0	
IBL118 On 24/07/2020 Spot Bond					0.00000	100.15790				0.00	0	
Total IBL118 SPOT										0.00	0	
Total For IBL118										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	101.76080				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	100.56664				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	99.97621				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.84482				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.57747				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.75649				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.40188				0.00	5,166,000,000	2,583,000,000
Total IBL130 SPOT										0.00	5,166,000,000	2,583,000,000
Total For IBL130										0.00	5,166,000,000	2,583,000,000
IBL131 On 07/08/2020 Spot Bond					0.00000	99.95820				0.00	0	
Total IBL131 SPOT										0.00	0	
Total For IBL131										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.86881				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.29847				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.27866				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.69215				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	101.62537				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.23234				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.23658				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	101.71655				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	101.56642				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL142 On 20/02/2022 Spot Bond					0.00000	101.65341				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	101.29984				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.27814				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL36 On 31/01/2022 Spot Bond			2.78000	2.78000	2.78000	164.10020				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	105.24200	10.00000	105.21400				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL50 On 02/08/2020 Spot Bond			6.76000	102.85462	6.76000	102.83588				0.00	0	
Total IBL50 SPOT										0.00	0	
Total For IBL50										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.58500	110.81960	7.58500	110.79694				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.34177				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			2.90000	163.83401	2.90000	163.77018				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL75 On 19/08/2020 Spot Bond					0.00000	101.99075				0.00	0	
Total IBL75 SPOT										0.00	0	
Total For IBL75										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	102.07842				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.42500	110.43110	7.42500	110.40899				0.00	0	
Total IBL78 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
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	102.59272				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			6.86500	108.14369	6.86500	108.12364				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	53.51908	100.00000	53.39999				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	101.77590				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	102.29587				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.33599				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	10.89947	100.00000	10.87521				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG05 On 22/10/2020 Spot Bond			6.41500	101.14789	6.41500	101.13063				0.00	0	
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.74500	103.56240	9.74500	103.53533				0.00	0	882,995,40
Total IDCG06 SPOT										0.00	0	882,995,40
Total For IDCG06										0.00	0	882,995,40
IDCG07 On 13/11/2020 Spot Bond					0.00000	102.14885				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG07 On 13/05/2030 Spot Bond			11.54000	103.83260	11.54000	103.75992				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG08 On 05/12/2021 Spot Bond					0.00000	101.52405				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG10 On 05/12/2026 Spot Bond			10.34500	106.60042	10.34500	106.57105				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG11 On 26/04/2021 Spot Bond					0.00000	100.32199				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG12 On 26/04/2023 Spot Bond					0.00000	98.77076				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG13 On 12/11/2021 Spot Bond					0.00000	101.81380				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG14 On 12/11/2023 Spot Bond					0.00000	102.53159				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	99.55146				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	99.93537				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2022 Spot Bond					0.00000	101.31641				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	101.70576				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG20 On 18/12/2020 Spot Bond					0.00000	101.17468				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.21281				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.29674				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.08107				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.28912				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP1U SPOT										0.00	0	
Total For IDCP1U										0.00	0	
IDCP2U On 05/04/2025 Spot Bond			100.00000	6.57921	100.00000	6.56465				0.00	0	
Total IDCP2U SPOT										0.00	0	
Total For IDCP2U										0.00	0	
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP3U SPOT										0.00	0	
Total For IDCP3U										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.24500	101.55562	9.24500	101.53055				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			6.68000	102.37024	6.68000	102.35185				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	
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN306U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IN306U										0.00	0	
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN327U SPOT										0.00	0	
Total For IN327U										0.00	0	
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN329U SPOT										0.00	0	
Total For IN329U										0.00	0	
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN334U SPOT										0.00	0	
Total For IN334U										0.00	0	
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN342U SPOT										0.00	0	
Total For IN342U										0.00	0	
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN343U SPOT										0.00	0	
Total For IN343U										0.00	0	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN345U SPOT										0.00	0	
Total For IN345U										0.00	0	
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN347U SPOT										0.00	0	
Total For IN347U										0.00	0	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN355U SPOT										0.00	0	
Total For IN355U										0.00	0	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN367U SPOT										0.00	0	
Total For IN367U										0.00	0	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN385U SPOT										0.00	0	
Total For IN385U										0.00	0	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IN396U SPOT										0.00	0	
Total For IN396U										0.00	0	
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN399U SPOT										0.00	0	
Total For IN399U										0.00	0	
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN403U SPOT										0.00	0	
Total For IN403U										0.00	0	
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN404U SPOT										0.00	0	
Total For IN404U										0.00	0	
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN405U SPOT										0.00	0	
Total For IN405U										0.00	0	
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN406U SPOT										0.00	0	
Total For IN406U										0.00	0	
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN407U SPOT										0.00	0	
Total For IN407U										0.00	0	
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN408U SPOT										0.00	0	
Total For IN408U										0.00	0	
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN409U SPOT										0.00	0	
Total For IN409U										0.00	0	
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN418U SPOT										0.00	0	
Total For IN418U										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN421U SPOT										0.00	0	
Total For IN421U										0.00	0	
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN422U SPOT										0.00	0	
Total For IN422U										0.00	0	
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN425U SPOT										0.00	0	
Total For IN425U										0.00	0	
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN426U SPOT										0.00	0	
Total For IN426U										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	105.24200	10.00000	105.21400				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	101.62451				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.06646				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	102.48770				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	89.71792				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.16498				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	101.09036				0.00	200,000,000	100,000,000
Total INLV02 SPOT										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For INLV02									0.00	200,000,000	100,000,000
INLV03 On 11/02/2021 Spot Bond					0.00000	100.84509			0.00	0	
Total INLV03 SPOT									0.00	0	
Total For INLV03									0.00	0	
INLV04 On 11/02/2021 Spot Bond			8.12500	106.31263	8.12500	106.28936			0.00	0	
Total INLV04 SPOT									0.00	0	
Total For INLV04									0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.66049			0.00	0	
Total INLV05 SPOT									0.00	0	
Total For INLV05									0.00	0	
IPC30U On 30/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		160,000,000,000,000.00	11,600,000,000	6,200,000,000	
Total IPC30U SPOT								160,000,000,000,000.00	11,600,000,000	6,200,000,000	
Total For IPC30U								160,000,000,000,000.00	11,600,000,000	6,200,000,000	
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.24200	10.00000	105.21400			0.00	0	
Total IPF01/JIBAR SPOT									0.00	0	
Total For IPF01/JIBAR									0.00	0	
IPF13 On 04/12/2020 Spot Bond					0.00000	101.53725			0.00	0	
Total IPF13 SPOT									0.00	0	
Total For IPF13									0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	101.38095			0.00	0	
Total IPF15 SPOT									0.00	0	
Total For IPF15									0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.30932			0.00	0	
Total IPF16 SPOT									0.00	0	
Total For IPF16									0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.96120			0.00	0	
Total IPF17 SPOT									0.00	0	
Total For IPF17									0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.97257			0.00	0	
Total IPF18 SPOT									0.00	0	
Total For IPF18									0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.98395			0.00	0	
Total IPF19 SPOT									0.00	0	
Total For IPF19									0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	101.82433			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.30714				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF23U SPOT										0.00	0	
Total For IPF23U										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.98375				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.33235				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.94301				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.96576				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF28U SPOT										0.00	0	
Total For IPF28U										0.00	0	
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF29U SPOT										0.00	0	
Total For IPF29U										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.94823				0.00	0	100,000,00
Total IPF30 SPOT										0.00	0	100,000,00
Total For IPF30										0.00	0	100,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.10125				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.83516				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF33 On 12/12/2024 Spot Bond					0.00000	101.38109				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/R212 On 31/01/2022 Spot Bond			2.75000	100.71537	2.75000	100.70782				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			7.65000	142.94187	7.65000	142.86817				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.39720				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			8.12500	106.02472	8.12500	106.00152				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.00883				0.00	0	580,000,00
Total IV035 SPOT										0.00	0	580,000,00
Total For IV035										0.00	0	580,000,00
IV036 On 22/07/2021 Spot Bond					0.00000	103.06187				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.26438				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			5.00000	5.00000	5.00000	158.13306				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.76203				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.94500	105.08044	8.94500	105.05545				0.00	0	
Total IV041 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	105.91430				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.96000	8.96000	8.96000	110.66356				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.08938				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			3.70000	161.65863	3.70000	161.59214				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.00097				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.43894				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV100U SPOT										0.00	0	
Total For IV100U										0.00	0	
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV115U SPOT										0.00	0	
Total For IV115U										0.00	0	
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV125U SPOT										0.00	0	
Total For IV125U										0.00	0	
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV142U SPOT										0.00	0	
Total For IV142U										0.00	0	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV164U SPOT										0.00	0	
Total For IV164U										0.00	0	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV166U SPOT										0.00	0	
Total For IV166U										0.00	0	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV168U SPOT										0.00	0	
Total For IV168U										0.00	0	
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV170U SPOT										0.00	0	
Total For IV170U										0.00	0	
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV171U SPOT										0.00	0	
Total For IV171U										0.00	0	
IV19A On 31/03/2028 Spot Bond			6.35000	156.12403	6.35000	156.04887				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVA993 On 30/04/2020 Spot Bond			5.10000	5.10000	5.10000	5.10000				0.00	0	
Total IVA993 SPOT										0.00	0	
Total For IVA993										0.00	0	
IVA994 On 07/05/2020 Spot Bond			5.10000	5.10000	5.10000	99.87440				0.00	0	
Total IVA994 SPOT										0.00	0	
Total For IVA994										0.00	0	
IVA995 On 14/05/2020 Spot Bond			5.10000	5.10000	5.10000	99.77694				0.00	0	
Total IVA995 SPOT										0.00	0	
Total For IVA995										0.00	0	
IVA996 On 20/05/2020 Spot Bond			5.10000	5.10000	5.10000	99.69354				0.00	0	
Total IVA996 SPOT										0.00	0	
Total For IVA996										0.00	0	
IVA997 On 25/05/2020 Spot Bond			5.15000	5.15000	5.15000	99.62049				0.00	0	
Total IVA997 SPOT										0.00	0	
Total For IVA997										0.00	0	
IVA998 On 04/06/2020 Spot Bond			5.15000	5.15000	5.15000	99.48066				0.00	0	
Total IVA998 SPOT										0.00	0	
Total For IVA998										0.00	0	
IVA999 On 11/06/2020 Spot Bond			5.15000	5.15000	5.15000	99.38301				0.00	0	
Total IVA999 SPOT										0.00	0	
Total For IVA999										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC005 On 25/11/2020 Spot Bond			10.00000	105.24200	10.00000	105.21400				0.00	0	
Total IVC005/JIBAR SPOT										0.00	0	
Total For IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.87538				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			12.12500	99.52491	12.12500	99.49273				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC063 On 07/08/2020 Spot Bond					0.00000	99.94642				0.00	0	
Total IVC063 SPOT										0.00	0	
Total For IVC063										0.00	0	
IVC094 On 06/12/2021 Spot Bond			7.44000	109.38618	7.44000	109.36434				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.92016				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.93434				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.92489				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	102.90170				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			7.09000	107.14145	7.09000	107.12094				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC111 On 19/05/2020 Spot Bond					0.00000	101.74302				0.00	0	
Total IVC111 SPOT										0.00	0	
Total For IVC111										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.36682				0.00	0	
Total IVC114 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC114										0.00	0	
IVC116 On 16/08/2020 Spot Bond					0.00000	102.33630				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 25/07/2020 Spot Bond					0.00000	95.62611				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2020 Spot Bond					0.00000	100.13521				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	102.71512				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.73493				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	98.24963				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.56293				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	101.46169				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	101.50730				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.94987				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	102.27489				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	102.19152				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.56511				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	99.98539				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.19964				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.90679				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC161 On 09/05/2020 Spot Bond					0.00000	99.88931				0.00	0	
Total IVC161 SPOT										0.00	0	
Total For IVC161										0.00	0	
IVC162 On 17/05/2020 Spot Bond					0.00000	101.79229				0.00	0	
Total IVC162 SPOT										0.00	0	
Total For IVC162										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.32241				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2020 Spot Bond					0.00000	100.95747				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.90963				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC169 On 19/02/2021 Spot Bond					0.00000	101.66061				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC68U SPOT										0.00	0	
Total For IVC68U										0.00	0	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC80U SPOT										0.00	0	
Total For IVC80U										0.00	0	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC84U SPOT										0.00	0	
Total For IVC84U										0.00	0	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC85U SPOT										0.00	0	
Total For IVC85U										0.00	0	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC91U SPOT										0.00	0	
Total For IVC91U										0.00	0	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC95U SPOT										0.00	0	
Total For IVC95U										0.00	0	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC96U SPOT										0.00	0	
Total For IVC96U										0.00	0	
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC99U SPOT										0.00	0	
Total For IVC99U										0.00	0	
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF80U SPOT										0.00	0	
Total For IVF80U										0.00	0	
IVZ001 On 18/06/2020 Spot Bond			5.15000	5.15000	5.15000	99.28555				0.00	0	
Total IVZ001 SPOT										0.00	0	
Total For IVZ001										0.00	0	
IVZ002 On 09/07/2020 Spot Bond			5.20000	5.20000	5.20000	98.98466				0.00	0	
Total IVZ002 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVZ002										0.00	0	
IVZ003 On 06/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ003 SPOT										0.00	0	
Total For IVZ003										0.00	0	
IVZ004 On 16/07/2020 Spot Bond			5.20000	5.20000	5.20000	98.88705				0.00	0	
Total IVZ004 SPOT										0.00	0	
Total For IVZ004										0.00	0	
IVZ005 On 30/07/2020 Spot Bond			5.20000	5.20000	5.20000	98.69239				0.00	0	
Total IVZ005 SPOT										0.00	0	
Total For IVZ005										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	101.21651				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.91544				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.79500	104.99082	6.79500	104.97165				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP009 On 24/05/2020 Spot Bond					0.00000	101.74512				0.00	0	
Total KAP009 SPOT										0.00	0	
Total For KAP009										0.00	0	
KAP010 On 15/09/2020 Spot Bond					0.00000	101.41550				0.00	0	
Total KAP010 SPOT										0.00	0	
Total For KAP010										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.61801				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP015 On 24/05/2022 Spot Bond					0.00000	101.75553				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.24094				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.60196				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.52036				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.86426				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KSB009 On 05/08/2020 Spot Bond					0.00000	100.56781				0.00	0	
Total KSB009 SPOT										0.00	0	
Total For KSB009										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.33500	116.40067	10.33500	116.36880				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	100.66326				0.00	9,055,600,000	12,455,600,000
Total LBK15 SPOT										0.00	9,055,600,000	12,455,600,000
Total For LBK15										0.00	9,055,600,000	12,455,600,000
LBK18 On 22/03/2022 Spot Bond					0.00000	103.67506				0.00	4,025,000,000	4,025,000,000
Total LBK18 SPOT										0.00	4,025,000,000	4,025,000,000
Total For LBK18										0.00	4,025,000,000	4,025,000,000
LBK20 On 08/06/2022 Spot Bond			7.12500	110.02112	7.12500	110.00007			71,250,000,000,000.00	10,000,000,000	12,500,000,000	
Total LBK20 SPOT									71,250,000,000,000.00	10,000,000,000	12,500,000,000	
Total For LBK20									71,250,000,000,000.00	10,000,000,000	12,500,000,000	
LBK22 On 04/09/2020 Spot Bond					0.00000	101.28041				0.00	0	
Total LBK22 SPOT										0.00	0	
Total For LBK22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK23 On 05/09/2022 Spot Bond					0.00000	98.43959				0.00	2,100,000,000	2,100,000,000
Total LBK23 SPOT										0.00	2,100,000,000	2,100,000,000
Total For LBK23										0.00	2,100,000,000	2,100,000,000
LBK24 On 10/10/2024 Spot Bond			7.98500	109.15436	7.98500	109.13102			38,088,450,000,000.00	4,770,000,000	9,578,716,700	
Total LBK24 SPOT									18,088,450,000,000.00	4,770,000,000	9,578,716,700	
Total For LBK24									18,088,450,000,000.00	4,770,000,000	9,578,716,700	
LBK26 On 23/03/2021 Spot Bond					0.00000	101.20037				0.00	0	0
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	102.20513				0.00	0	0
Total LBK27 SPOT										0.00	0	0
Total For LBK27										0.00	0	0
LBK28 On 15/05/2028 Spot Bond			12.00500	92.42849	12.00500	97.66281				0.00	0	1,000,000,000
Total LBK28 SPOT										0.00	0	1,000,000,000
Total For LBK28										0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			8.72500	106.59804	8.72500	106.57317				0.00	0	1,100,000,000
Total LBK29 SPOT										0.00	0	1,100,000,000
Total For LBK29										0.00	0	1,100,000,000
LBK30 On 20/09/2021 Spot Bond					0.00000	98.83321				0.00	0	0
Total LBK30 SPOT										0.00	0	0
Total For LBK30										0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	95.11402				0.00	0	0
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	99.93282				0.00	0	0
Total LBK32 SPOT										0.00	0	0
Total For LBK32										0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	100.97407				0.00	0	1,000,000,000
Total LBK33 SPOT										0.00	0	1,000,000,000
Total For LBK33										0.00	0	1,000,000,000
LBK35 On 26/03/2024 Spot Bond					0.00000	101.23181				0.00	0	0
Total LBK35 SPOT										0.00	0	0
Total For LBK35										0.00	0	0
LBK36 On 25/06/2020 Spot Bond					0.00000	100.89952				0.00	0	0
Total LBK36 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LBK36										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	100.97523				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	101.76073				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LBK39U SPOT										0.00	0	
Total For LBK39U										0.00	0	
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LBK40U SPOT										0.00	0	
Total For LBK40U										0.00	0	
LGL04 On 14/08/2020 Spot Bond			6.57500	102.71375	6.57500	102.69558				0.00	0	
Total LGL04 SPOT										0.00	0	
Total For LGL04										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	103.26534				0.00	984,000,000	692,000,000
Total LGL05 SPOT										0.00	984,000,000	692,000,000
Total For LGL05										0.00	984,000,000	692,000,000
LGL06 On 04/10/2022 Spot Bond			7.47500	106.77222	7.47500	106.75082				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.64009				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	102.02610				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.49204				0.00	160,000,000	80,000,000
Total LGL09 SPOT										0.00	160,000,000	80,000,000
Total For LGL09										0.00	160,000,000	80,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	99.34718				0.00	0	500,000,000
Total LGL10 SPOT										0.00	0	500,000,000
Total For LGL10										0.00	0	500,000,000
LHC15L On 05/06/2020 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 LHC15U SPOT										0.00	0	
Total For LHC15U										0.00	0	
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC16U SPOT										0.00	0	
Total For LHC16U										0.00	0	
LHC17L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC17U SPOT										0.00	0	
Total For LHC17U										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	99.74932				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	99.78500				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.75115				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	101.76337				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.08747				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	102.08808				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	102.12574				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.71401				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.75438				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.78466				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ18 On 14/05/2020 Spot Bond					0.00000	99.52794				0.00	0	
Total MAQ186 SPOT										0.00	0	
Total For MAQ186										0.00	0	
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MBC28U SPOT										0.00	0	
Total For MBC28U										0.00	0	
MBF05 On 28/08/2020 Spot Bond					0.00000	101.67024				0.00	0	
Total MBF057 SPOT										0.00	0	
Total For MBF057										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	101.29845				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	101.26951				0.00	0	800,000,00
Total MBF061 SPOT										0.00	0	800,000,00
Total For MBF061										0.00	0	800,000,00
MBF06 On 07/06/2020 Spot Bond					0.00000	101.30076				0.00	0	
Total MBF062 SPOT										0.00	0	
Total For MBF062										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.41226				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2020 Spot Bond					0.00000	100.81628				0.00	800,000,000	800,000,00
Total MBF064 SPOT										0.00	800,000,000	800,000,00
Total For MBF064										0.00	800,000,000	800,000,00
MBF06 On 30/09/2022 Spot Bond					0.00000	100.31567				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 26/05/2020 Spot Bond					0.00000	101.56449				0.00	0	
Total MBP037 SPOT										0.00	0	
Total For MBP037										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total MBP038 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	101.80507				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.62107				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.56286				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.01846				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.01944				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.86914				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.87942				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.55464				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.55512				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.86916				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.87946				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.57723				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.30162				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MIL03 On 28/08/2023 Spot Bond					0.00000	119.46096				0.00	0	
Total MIL03 SPOT										0.00	0	
Total For MIL03										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			6.67500	104.13399	6.67500	104.11542				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.75166				0.00	400,000,000	200,000,000
Total MMIG03 SPOT										0.00	400,000,000	200,000,000
Total For MMIG03										0.00	400,000,000	200,000,000
MMIG0 On 12/08/2025 Spot Bond			11.80500	11.80500	11.80500	100.56372				0.00	0	100,000,000
Total MMIG04 SPOT										0.00	0	100,000,000
Total For MMIG04										0.00	0	100,000,000
MMIG0 On 12/08/2022 Spot Bond			7.52500	109.29878	7.52500	109.27661				0.00	0	1,250,000,000
Total MMIG05 SPOT										0.00	0	1,250,000,000
Total For MMIG05										0.00	0	1,250,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	99.56499				0.00	1,300,000,000	1,150,000,000
Total MMIG06 SPOT										0.00	1,300,000,000	1,150,000,000
Total For MMIG06										0.00	1,300,000,000	1,150,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	98.02764				0.00	4,000,000,000	4,000,000,000
Total MMIG07 SPOT										0.00	4,000,000,000	4,000,000,000
Total For MMIG07										0.00	4,000,000,000	4,000,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	98.99492				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.87500	100.92559	9.87500	100.89902				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MQB00 On 28/08/2023 Spot Bond					0.00000	119.58733				0.00	0	
Total MQB003 SPOT										0.00	0	
Total For MQB003										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
MTN06 On 13/07/2020 Spot Bond					0.00000	100.75106				0.00	150,000,000	865,000,00
Total MTN06 SPOT										0.00	150,000,000	865,000,00
Total For MTN06										0.00	150,000,000	865,000,00
MTN07 On 13/07/2022 Spot Bond					0.00000	101.98103				0.00	0	290,000,00
Total MTN07 SPOT										0.00	0	290,000,00
Total For MTN07										0.00	0	290,000,00
MTN08 On 11/10/2020 Spot Bond					0.00000	100.87809				0.00	0	
Total MTN08 SPOT										0.00	0	
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.49502				0.00	0	1,820,000,00
Total MTN09 SPOT										0.00	0	1,820,000,00
Total For MTN09										0.00	0	1,820,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	100.62038				0.00	0	280,000,00
Total MTN10 SPOT										0.00	0	280,000,00
Total For MTN10										0.00	0	280,000,00
MTN11 On 04/06/2021 Spot Bond					0.00000	102.01659				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	102.15801				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.62738				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	99.89030				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	99.88648				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	101.58540				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.62847				0.00	0	480,000,00
Total MTN17 SPOT										0.00	0	480,000,00

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 MTN17										0.00	0	480,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	100.00669				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.43775				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.22721				0.00	0	300,000,00
Total MTN20 SPOT										0.00	0	300,000,00
Total For MTN20										0.00	0	300,000,00
MTNC2 On 10/05/2020 Spot Bond					0.00000	99.90197				0.00	0	
Total MTNC20 SPOT										0.00	0	
Total For MTNC20										0.00	0	
MTNC2 On 07/09/2020 Spot Bond					0.00000	101.33121				0.00	0	
Total MTNC21 SPOT										0.00	0	
Total For MTNC21										0.00	0	
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA1U SPOT										0.00	0	
Total For MWA1U										0.00	0	
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA2U SPOT										0.00	0	
Total For MWA2U										0.00	0	
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA3U SPOT										0.00	0	
Total For MWA3U										0.00	0	
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA4U SPOT										0.00	0	
Total For MWA4U										0.00	0	
MWAR0 On 22/02/2021 Spot Bond					0.00000	101.73987				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	101.72083				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	101.72084				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	
Total N4A211 SPOT										0.00	0	
Total For N4A211										0.00	0	
N6C26 On 21/09/2020 Spot Bond					0.00000	101.07373				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	101.10072				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	101.07628				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.28306				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	102.30721				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.98253				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.16158				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.31358				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.45320				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			7.41500	105.72995	7.41500	105.70881				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NAM02 On 29/06/2020 Spot Bond			6.22500	103.82362	6.22500	103.80608				0.00	0	
Total NAM02 SPOT										0.00	0	
Total For NAM02										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.52500	109.74855	7.52500	109.72628				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.77500	101.49772	10.77500	101.46846				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	99.51680				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.23453				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.06027				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.01815				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.02026				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			6.64000	105.12856	6.64000	105.10969				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.75500	104.22687	5.75500	104.21080				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	101.17763	9.38000	101.15243				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			7.32500	109.20898	7.32500	109.18764				0.00	0	
Total NBK13A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK13A									0.00	0	
NBK14/ On 25/06/2021 Spot Bond			6.14000	106.75225	6.14000	106.73462			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15/ On 11/02/2022 Spot Bond			6.39000	105.96684	6.39000	105.94853			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16/ On 12/02/2025 Spot Bond			9.17500	103.13211	9.17500	103.10670			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17/ On 22/04/2026 Spot Bond			9.37500	102.92810	9.37500	102.90234			0.00	0	1,220,000,00
Total NBK17A SPOT									0.00	0	1,220,000,00
Total For NBK17A									0.00	0	1,220,000,00
NBK18/ On 01/06/2020 Spot Bond			6.42500	104.13507	6.42500	104.11683			0.00	0	
Total NBK18A SPOT									0.00	0	
Total For NBK18A									0.00	0	
NBK19/ On 01/06/2022 Spot Bond			6.92000	109.27037	6.92000	109.25007			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20/ On 01/06/2026 Spot Bond			9.37500	108.88470	9.37500	108.85744		7,500,000,000,000.00		800,000,000	400,000,00
Total NBK20A SPOT								7,500,000,000,000.00		800,000,000	400,000,00
Total For NBK20A								7,500,000,000,000.00		800,000,000	400,000,00
NBK20/ On 25/06/2021 Spot Bond					0.00000	101.26884			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21/ On 21/07/2027 Spot Bond			10.30500	104.65951	10.30500	104.63061		12,366,000,000,000.00		1,200,000,000	600,000,00
Total NBK21A SPOT								12,366,000,000,000.00		1,200,000,000	600,000,00
Total For NBK21A								12,366,000,000,000.00		1,200,000,000	600,000,00
NBK22/ On 19/11/2022 Spot Bond			6.90500	111.89715	6.90500	111.87629			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/ On 19/11/2025 Spot Bond			10.06500	107.50629	10.06500	107.47729			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24/ On 19/11/2027 Spot Bond			10.04500	109.66526	10.04500	109.63574			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 NBK24A SPOT										0.00	0	1,000,000.00
Total For NBK24A										0.00	0	1,000,000.00
NBK24I On 11/02/2022 Spot Bond					0.00000	101.88620				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25I On 17/02/2023 Spot Bond			7.22500	7.22500	7.22500	110.76873				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	101.50074				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26I On 10/05/2023 Spot Bond			100.00000	18.31637	100.00000	23.54470			150,000,000,000.00	1,500,000,000	750,000,000	
Total NBK26A SPOT									50,000,000,000,000.00	1,500,000,000	750,000,000	
Total For NBK26A									50,000,000,000,000.00	1,500,000,000	750,000,000	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.21139			0.00	0	160,000,000	
Total NBK26B SPOT									0.00	0	160,000,000	
Total For NBK26B									0.00	0	160,000,000	
NBK27I On 10/05/2026 Spot Bond			10.35500	103.34472	10.35500	108.88179			0.00	0		
Total NBK27A SPOT									0.00	0	0	
Total For NBK27A									0.00	0	0	
NBK28I On 02/08/2023 Spot Bond			6.86500	111.54656	6.86500	111.52588			0.00	0		
Total NBK28A SPOT									0.00	0	0	
Total For NBK28A									0.00	0	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	102.12747			0.00	0		
Total NBK28B SPOT									0.00	0	0	
Total For NBK28B									0.00	0	0	
NBK29I On 31/07/2026 Spot Bond			10.17500	104.18235	10.17500	104.15395			0.00	0		
Total NBK29A SPOT									0.00	0	0	
Total For NBK29A									0.00	0	0	
NBK30I On 20/02/2024 Spot Bond			6.86000	110.97653	6.86000	110.95597			0.00	0		
Total NBK30A SPOT									0.00	0	0	
Total For NBK30A									0.00	0	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	102.12303			0.00	0		
Total NBK30B SPOT									0.00	0	0	
Total For NBK30B									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
NBK31 On 09/11/2023 Spot Bond			7.17500	106.72804	7.17500	106.70737				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.26743				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond					0.00000	102.45716				0.00	240,000,000	120,000,000
Total NBK34B SPOT										0.00	240,000,000	120,000,000
Total For NBK34B										0.00	240,000,000	120,000,000
NBK35 On 10/05/2023 Spot Bond					0.00000	102.01200				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	106.65492				0.00	0	280,000,000
Total NBK36B SPOT										0.00	0	280,000,000
Total For NBK36B										0.00	0	280,000,000
NBK38 On 02/08/2021 Spot Bond					0.00000	100.23902				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.57000	11.57000	11.57000	61.20910				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.56916				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	102.46652				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.47001				0.00	800,000,000	1,110,000,000
Total NBK43B SPOT										0.00	800,000,000	1,110,000,000
Total For NBK43B										0.00	800,000,000	1,110,000,000
NBK44 On 15/02/2021 Spot Bond					0.00000	101.89374				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	102.52247				0.00	0	
Total NBK45B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.89806				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.13590				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	99.99930				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	98.49123				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	98.71639				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.78277				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.50701				0.00	0	300,000,00
Total NBK52B SPOT										0.00	0	300,000,00
Total For NBK52B										0.00	0	300,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	101.37225				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.73915				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.00009				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.00007				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.16556				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.24906				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.58874				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.84522				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.53173				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.06426				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			10.74000	101.05822	10.74000	101.02950				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.05817				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.77500	100.40177	10.77500	100.37314				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.06426				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.07388				0.00	0	
Total NCLN90 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.08606				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.04917				0.00	0	
Total NCLN94 SPOT										0.00	0	
Total For NCLN94										0.00	0	
NDAL0 On 18/02/2021 Spot Bond					0.00000	101.70777				0.00	0	
Total NDAL01 SPOT										0.00	0	
Total For NDAL01										0.00	0	
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED01U SPOT										0.00	0	
Total For NED01U										0.00	0	
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED02U SPOT										0.00	0	
Total For NED02U										0.00	0	
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED03U SPOT										0.00	0	
Total For NED03U										0.00	0	
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED04U SPOT										0.00	0	
Total For NED04U										0.00	0	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED05U SPOT										0.00	0	
Total For NED05U										0.00	0	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED06U SPOT										0.00	0	
Total For NED06U										0.00	0	
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED07U SPOT										0.00	0	
Total For NED07U										0.00	0	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED08U SPOT										0.00	0	
Total For NED08U										0.00	0	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
NED19 On 01/07/2020 Spot Bond					0.00000	101.36402				0.00	2,510,000,000	1,255,000,000
Total NED19 SPOT										0.00	2,510,000,000	1,255,000,000
Total For NED19										0.00	2,510,000,000	1,255,000,000
NED20 On 01/07/2020 Spot Bond			6.42500	104.59554	6.42500	104.57731				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	106.05583				0.00	280,000,000	140,000,000
Total NEDT1A SPOT										0.00	280,000,000	140,000,000
Total For NEDT1A										0.00	280,000,000	140,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	105.92054				0.00	40,000,000	20,000,000
Total NEDT1B SPOT										0.00	40,000,000	20,000,000
Total For NEDT1B										0.00	40,000,000	20,000,000
NET53 On 17/04/2021 Spot Bond					0.00000	100.53409				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.54294				0.00	240,000,000	120,000,000
Total NGL01 SPOT										0.00	240,000,000	120,000,000
Total For NGL01										0.00	240,000,000	120,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	101.45250				0.00	180,000,000	90,000,000
Total NGL02 SPOT										0.00	180,000,000	90,000,000
Total For NGL02										0.00	180,000,000	90,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	102.03682				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL04 On 20/03/2023 Spot Bond					0.00000	100.09794				0.00	0	1,072,000,00
Total NGL04 SPOT										0.00	0	1,072,000,00
Total For NGL04										0.00	0	1,072,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	100.18525				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.79601				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.73009				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	107.34506				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	97.87622				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	97.76646				0.00	500,000,000	500,000,00
Total NGT103 SPOT										0.00	500,000,000	500,000,00
Total For NGT103										0.00	500,000,000	500,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	96.81832				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	98.29334				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	105.24200	10.00000	105.21400				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	99.74909	13.50000	99.71329				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	99.71030				0.00	0	
Total NHM006 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.41383				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.06167				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2020 Spot Bond					0.00000	101.83096				0.00	0	
Total NHM010 SPOT										0.00	0	
Total For NHM010										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.08852				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.64645				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 09/09/2020 Spot Bond					0.00000	101.51450				0.00	0	
Total NHM013 SPOT										0.00	0	
Total For NHM013										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.92585				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.58299				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.45500	5.45500	5.45500	193.37804				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			5.06000	5.06000	5.06000	170.52756				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.98000	4.98000	4.98000	129.56021				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.27000	5.27000	5.27000	89.75671			6,745,600,000,000.00		1,280,000,000	640,000,000

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 NI29 SPOT										6,745,600,000,000.00	1,280,000,000	640,000,000
Total For NI29										6,745,600,000,000.00	1,280,000,000	640,000,000
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			5.41500	5.41500	5.41500	95.30388				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			5.08500	5.08500	5.08500	128.96385				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			5.47500	5.47500	5.47500	126.77610				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			5.20000	5.20000	5.20000	168.88400				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			5.91000	160.89849	5.91000	160.82291				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.38000	95.79237	5.38000	95.74866				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NMP20 On 24/07/2020 Spot Bond			5.97000	103.32303	5.97000	103.30635				0.00	0	
Total NMP20N SPOT										0.00	0	
Total For NMP20N										0.00	0	
NN010 On 01/10/2020 Spot Bond					0.00000	100.75578				0.00	0	2,000,000,000
Total NN010 SPOT										0.00	0	2,000,000,000
Total For NN010										0.00	0	2,000,000,000
NN011 On 23/06/2021 Spot Bond					0.00000	100.90334				0.00	0	2,500,000,000
Total NN011 SPOT										0.00	0	2,500,000,000
Total For NN011										0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN013 On 09/09/2020 Spot Bond					0.00000	100.61157				0.00	0	
Total NN013 SPOT										0.00	0	
Total For NN013										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	99.92454				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN015 On 20/09/2020 Spot Bond					0.00000	100.83684				0.00	0	
Total NN015 SPOT										0.00	0	
Total For NN015										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	99.59409				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.44463				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	115.79715				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	98.29470				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	98.58683				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	101.73753				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	96.73518				0.00	0	
Total NN034 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	99.58992				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	89.37314				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	94.64731				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.73988				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	96.32690				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	72.05029				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.39841				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.44159				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN08 On 28/05/2020 Spot Bond					0.00000	100.93863				0.00	0	
Total NN08 SPOT										0.00	0	
Total For NN08										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	
NNF010 On 19/01/2021 Spot Bond					0.00000	108.76321				0.00	0	
Total NNF010 SPOT										0.00	0	
Total For NNF010										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	77.07875				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	77.07875				0.00	0	4,000,000.00
Total NNF03 SPOT										0.00	0	4,000,000.00
Total For NNF03										0.00	0	4,000,000.00
NNF04 On 05/08/2024 Spot Bond					0.00000	106.39415				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	99.86902				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF07 On 20/09/2020 Spot Bond					0.00000	118.18919				0.00	0	
Total NNF07 SPOT										0.00	0	
Total For NNF07										0.00	0	
NNF08 On 22/09/2020 Spot Bond					0.00000	118.04204				0.00	0	
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NNF09 On 03/06/2020 Spot Bond					0.00000	86.30581				0.00	0	
Total NNF09 SPOT										0.00	0	
Total For NNF09										0.00	0	
NQ1A1 On 22/05/2020 Spot Bond			7.60500	7.60500	7.60500	102.22536				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.67156				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.70942				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.71141				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.64444				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1B10 On 22/05/2020 Spot Bond			6.80000	6.80000	6.80000	102.31564				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B17 On 22/05/2022 Spot Bond					0.00000	101.70567				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B20 On 22/05/2023 Spot Bond					0.00000	101.78780				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B21 On 22/05/2022 Spot Bond					0.00000	101.73996				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C10 On 22/05/2020 Spot Bond			7.00000	7.00000	7.00000	102.35542				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C17 On 22/05/2020 Spot Bond					0.00000	101.78778				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D5 On 22/05/2020 Spot Bond					0.00000	101.97867				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA022 On 31/10/2022 Spot Bond			7.57500	110.58020	7.57500	110.55786				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA023 On 31/05/2023 Spot Bond			3.80000	190.82379	3.80000	190.74492				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA028 On 30/11/2028 Spot Bond			10.97500	112.20268	10.97500	112.16993			90,117,920,000.00	8,211,200	6,410,427,100	
Total NRA028 SPOT									90,117,920,000.00	8,211,200	6,410,427,100	
Total For NRA028									90,117,920,000.00	8,211,200	6,410,427,100	
NRA028/R186 On 30/11/2028 Spot Bond			100.00000	17.43046	100.00000	17.39189			0.00	0		
Total NRA028/R186 SPOT									0.00	0		
Total For NRA028/R186									0.00	0		
NSN97U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total NSN97U SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NSN97U										0.00	0	
NTC19 On 27/07/2020 Spot Bond					0.00000	100.23249				0.00	0	
Total NTC19 SPOT										0.00	0	
Total For NTC19										0.00	0	
NTC20 On 27/07/2020 Spot Bond					0.00000	100.23077				0.00	0	
Total NTC20 SPOT										0.00	0	
Total For NTC20										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.86716				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	102.10497				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	102.47993				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	101.19935				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.61371				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.47871				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.32511				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.33510				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	101.19030				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.19899				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			7.22500	106.63117	7.22500	106.61060				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			11.24500	100.30521	11.24500	100.27540		3,823,300,000,000.00		0.00	340,000,000	1,670,000,00
Total OML07 SPOT								3,823,300,000,000.00		0.00	340,000,000	1,670,000,00
Total For OML07								3,823,300,000,000.00		0.00	340,000,000	1,670,000,00
OML08 On 14/09/2020 Spot Bond					0.00000	101.84140				0.00	600,000,000	300,000,00
Total OML08 SPOT										0.00	600,000,000	300,000,00
Total For OML08										0.00	600,000,000	300,000,00
OML09 On 14/09/2022 Spot Bond			7.52500	108.69146	7.52500	108.66964				0.00	0	1,000,000,00
Total OML09 SPOT										0.00	0	1,000,000,00
Total For OML09										0.00	0	1,000,000,00
OML10 On 14/09/2025 Spot Bond			10.79500	103.78818	10.79500	103.75853				0.00	0	920,000,00
Total OML10 SPOT										0.00	0	920,000,00
Total For OML10										0.00	0	920,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	98.39767				0.00	0	100,000,00
Total OML11 SPOT										0.00	0	100,000,00
Total For OML11										0.00	0	100,000,00
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAJ1U SPOT										0.00	0	
Total For PBAJ1U										0.00	0	
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAV1U SPOT										0.00	0	
Total For PBAV1U										0.00	0	
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBBJ1U SPOT										0.00	0	
Total For PBBJ1U										0.00	0	
PBDJ1U On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBDJ1U SPOT										0.00	0	
Total For PBDJ1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PBGJ1 On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBGJ1U SPOT										0.00	0	
Total For PBGJ1U										0.00	0	
PBJC1 On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJC1U SPOT										0.00	0	
Total For PBJC1U										0.00	0	
PBJJ1 On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJJ1U SPOT										0.00	0	
Total For PBJJ1U										0.00	0	
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKJ1U SPOT										0.00	0	
Total For PBKJ1U										0.00	0	
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKS1U SPOT										0.00	0	
Total For PBKS1U										0.00	0	
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKX1U SPOT										0.00	0	
Total For PBKX1U										0.00	0	
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLS1U SPOT										0.00	0	
Total For PBLS1U										0.00	0	
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLT1U SPOT										0.00	0	
Total For PBLT1U										0.00	0	
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUC1U SPOT										0.00	0	
Total For PBUC1U										0.00	0	
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUJ1U SPOT										0.00	0	
Total For PBUJ1U										0.00	0	
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBVJ1U SPOT										0.00	0	
Total For PBVJ1U										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.41325				0.00	0	
Total PEP01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.43561				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	105.24200	10.00000	105.21400				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM38 On 12/06/2020 Spot Bond					0.00000	101.39555				0.00	0	
Total PMM38 SPOT										0.00	0	
Total For PMM38										0.00	0	
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PMM46U SPOT										0.00	0	
Total For PMM46U										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.63991				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.69352				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	99.95254				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	101.61229				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.71397				0.00	0	
Total PRE2A2 SPOT										0.00	0	
Total For PRE2A2										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.78462				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.92588				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.94605				0.00	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
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.96622				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			8.67000	112.96193	8.99500	111.24634			775,344,915,806,000.00	2,626,914,061,800	2,451,344,824,800	
Total R186 SPOT									5,344,915,806,000.00	626,914,061,800	451,344,824,800	
Total For R186									5,344,915,806,000.00	626,914,061,800	451,344,824,800	
R197 On 07/12/2023 Spot Bond			2.65000	310.63121	2.60000	311.01222			5,818,605,000,000.00	2,195,700,000	88,115,000,000	
Total R197 SPOT									5,818,605,000,000.00	2,195,700,000	88,115,000,000	
Total For R197									5,818,605,000,000.00	2,195,700,000	88,115,000,000	
R202 On 07/12/2033 Spot Bond			4.48000	213.83262	4.45500	214.29620			75,879,659,072,000.00	16,937,423,900	154,128,571,600	
Total R202 SPOT									5,879,659,072,000.00	16,937,423,900	154,128,571,600	
Total For R202									5,879,659,072,000.00	16,937,423,900	154,128,571,600	
R2023 On 28/02/2023 Spot Bond			5.76000	106.50114	5.92500	106.04814			609,655,965,376,000.00	973,898,605,100	515,315,248,300	
Total R2023 SPOT									19,655,965,376,000.00	973,898,605,100	515,315,248,300	
Total For R2023									19,655,965,376,000.00	973,898,605,100	515,315,248,300	
R2030 On 31/01/2030 Spot Bond			10.79500	85.46977	10.79500	85.44509			131,693,445,781,500.00	1,494,367,155,700	1,462,439,656,700	
Total R2030 SPOT									11,693,445,781,500.00	494,367,155,700	462,439,656,700	
Total For R2030									11,693,445,781,500.00	494,367,155,700	462,439,656,700	
R2032 On 31/03/2032 Spot Bond			11.26500	81.26774	11.26500	81.24340			401,347,420,201,000.00	479,480,463,400	341,979,187,000	
Total R2032 SPOT									11,347,420,201,000.00	479,480,463,400	341,979,187,000	
Total For R2032									11,347,420,201,000.00	479,480,463,400	341,979,187,000	
R2035 On 28/02/2035 Spot Bond			11.69000	81.96951	11.69000	81.94434			987,036,804,143,000.00	255,520,684,700	923,313,486,300	
Total R2035 SPOT									17,036,804,143,000.00	255,520,684,700	923,313,486,300	
Total For R2035									17,036,804,143,000.00	255,520,684,700	923,313,486,300	
R2037 On 31/01/2037 Spot Bond			11.81000	78.26693	11.81000	78.24226			213,438,408,643,000.00	441,442,710,300	1,025,884,620,500	
Total R2037 SPOT									13,438,408,643,000.00	441,442,710,300	1,025,884,620,500	
Total For R2037									13,438,408,643,000.00	441,442,710,300	1,025,884,620,500	
R2040 On 31/01/2040 Spot Bond			11.93500	80.21951	11.93500	80.19397			307,711,896,296,500.00	277,143,853,900	451,195,587,400	
Total R2040 SPOT									17,711,896,296,500.00	277,143,853,900	451,195,587,400	
Total For R2040									17,711,896,296,500.00	277,143,853,900	451,195,587,400	
R2044 On 31/01/2044 Spot Bond			11.99000	76.93239	11.99000	76.90778			798,151,733,750,000.00	316,776,625,000	1,350,526,910,100	
Total R2044 SPOT									18,151,733,750,000.00	316,776,625,000	350,526,910,100	
Total For R2044									18,151,733,750,000.00	316,776,625,000	350,526,910,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2048 On 28/02/2048 Spot Bond			11.97000	75.71436	11.97000	75.69058			824,051,757,292,000.00	1,739,686,863,600	1,719,903,806,600
Total R2048 SPOT									14,051,757,292,000.00	739,686,863,600	719,903,806,600
Total For R2048									14,051,757,292,000.00	739,686,863,600	719,903,806,600
R208 On 31/03/2021 Spot Bond			4.04000	103.02334	4.10000	102.95813			896,259,860,000,000.00	221,846,500,000	516,228,239,800
Total R208 SPOT									16,259,860,000,000.00	221,846,500,000	516,228,239,800
Total For R208									16,259,860,000,000.00	221,846,500,000	516,228,239,800
R209 On 31/03/2036 Spot Bond			11.41000	63.10397	11.65000	61.86801			923,120,040,617,000.00	869,686,243,700	1,139,658,843,900
Total R209 SPOT									13,120,040,617,000.00	869,686,243,700	139,658,843,900
Total For R209									13,120,040,617,000.00	869,686,243,700	139,658,843,900
R210 On 31/03/2028 Spot Bond			4.35000	179.22597	4.35000	179.14922			127,968,300,000.00	29,418,000	105,673,009,000
Total R210 SPOT									127,968,300,000.00	29,418,000	105,673,009,000
Total For R210									127,968,300,000.00	29,418,000	105,673,009,000
R212 On 31/01/2022 Spot Bond			2.25000	165.62984	2.25000	165.56822			105,329,919,600,000.00	46,813,297,600	105,993,318,100
Total R212 SPOT									15,329,919,600,000.00	46,813,297,600	105,993,318,100
Total For R212									15,329,919,600,000.00	46,813,297,600	105,993,318,100
R213 On 28/02/2031 Spot Bond			10.76500	77.52035	11.04000	76.07150			118,387,834,206,000.00	475,465,660,400	529,834,899,400
Total R213 SPOT									18,387,834,206,000.00	475,465,660,400	529,834,899,400
Total For R213									18,387,834,206,000.00	475,465,660,400	529,834,899,400
R214 On 28/02/2041 Spot Bond			11.84500	60.14205	11.84500	60.12335			430,593,577,715,000.00	1,133,861,847,000	820,007,415,000
Total R214 SPOT									10,593,577,715,000.00	133,861,847,000	320,007,415,000
Total For R214									10,593,577,715,000.00	133,861,847,000	320,007,415,000
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC001U SPOT									0.00	0	
Total For RC001U									0.00	0	
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC002U SPOT									0.00	0	
Total For RC002U									0.00	0	
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC003U SPOT									0.00	0	
Total For RC003U									0.00	0	
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC004U SPOT									0.00	0	
Total For RC004U									0.00	0	
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC005U SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RC005U										0.00	0	
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC006U SPOT										0.00	0	
Total For RC006U										0.00	0	
RC007 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC007U SPOT										0.00	0	
Total For RC007U										0.00	0	
RC008 On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC008U SPOT										0.00	0	
Total For RC008U										0.00	0	
RC009 On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC009U SPOT										0.00	0	
Total For RC009U										0.00	0	
RC010 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC010U SPOT										0.00	0	
Total For RC010U										0.00	0	
RC011 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC011U SPOT										0.00	0	
Total For RC011U										0.00	0	
RC017 On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC017U SPOT										0.00	0	
Total For RC017U										0.00	0	
RC018 On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC018U SPOT										0.00	0	
Total For RC018U										0.00	0	
RC019 On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC019U SPOT										0.00	0	
Total For RC019U										0.00	0	
RC020 On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC020U SPOT										0.00	0	
Total For RC020U										0.00	0	
RC021 On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC021U SPOT										0.00	0	
Total For RC021U										0.00	0	
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDF02U SPOT										0.00	0	
Total For RDF02U										0.00	0	
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF06U SPOT										0.00	0	
Total For RDF06U										0.00	0	
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF07U SPOT										0.00	0	
Total For RDF07U										0.00	0	
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF08U SPOT										0.00	0	
Total For RDF08U										0.00	0	
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF09U SPOT										0.00	0	
Total For RDF09U										0.00	0	
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF10U SPOT										0.00	0	
Total For RDF10U										0.00	0	
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF11U SPOT										0.00	0	
Total For RDF11U										0.00	0	
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF12U SPOT										0.00	0	
Total For RDF12U										0.00	0	
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF13U SPOT										0.00	0	
Total For RDF13U										0.00	0	
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF14U SPOT										0.00	0	
Total For RDF14U										0.00	0	
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF15U SPOT										0.00	0	
Total For RDF15U										0.00	0	
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF16U SPOT										0.00	0	
Total For RDF16U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDF171 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	
RDF181 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF18U SPOT										0.00	0	
Total For RDF18U										0.00	0	
RDF191 On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF19U SPOT										0.00	0	
Total For RDF19U										0.00	0	
RDF261 On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF26U SPOT										0.00	0	
Total For RDF26U										0.00	0	
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.82413				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.59744				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.65672				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	102.45189				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.34747				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.11982				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.81850				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.99473				0.00	0	
Total RDFB16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.95571				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.07245				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.76865				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.95554				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.98396				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.86061				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	101.70155				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.85879				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.79918				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC4 On 04/06/2020 Spot Bond					0.00000	101.45093				0.00	0	
Total RDFC48 SPOT										0.00	0	
Total For RDFC48										0.00	0	
RDFC4 On 29/07/2020 Spot Bond					0.00000	100.06964				0.00	0	
Total RDFC49 SPOT										0.00	0	
Total For RDFC49										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	101.68716				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
REB171 On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total REB17U SPOT										0.00	0	
Total For REB17U										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.77038				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED20 On 05/07/2020 Spot Bond					0.00000	101.09817				0.00	0	
Total RED205 SPOT										0.00	0	
Total For RED205										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.67394				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	102.05315				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	104.61425				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	105.60921				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.51674				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.57811				0.00	1,500,000,000	500,000,000
Total RED705 SPOT										0.00	1,500,000,000	500,000,000
Total For RED705										0.00	1,500,000,000	500,000,000
RED80 On 06/04/2021 Spot Bond					0.00000	101.02317				0.00	0	
Total RED801 SPOT										0.00	0	
Total For RED801										0.00	0	
RED90 On 28/07/2022 Spot Bond					0.00000	102.98884				0.00	0	
Total RED901 SPOT										0.00	0	
Total For RED901										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
RES041 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	102.18894			0.00	1,500,000,000	1,000,000,000
Total RES35 SPOT									0.00	1,500,000,000	1,000,000,000
Total For RES35									0.00	1,500,000,000	1,000,000,000
RES38 On 01/08/2020 Spot Bond					0.00000	99.98039			0.00	0	
Total RES38 SPOT									0.00	0	
Total For RES38									0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.59346			0.00	0	
Total RES40 SPOT									0.00	0	
Total For RES40									0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.68342			0.00	0	
Total RES41 SPOT									0.00	0	
Total For RES41									0.00	0	
RES421 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	
RES441 On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RES44U SPOT									0.00	0	
Total For RES44U									0.00	0	
RES451 On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RES45U SPOT									0.00	0	
Total For RES45U									0.00	0	
RES461 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	
RES471 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	
RMB10€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RMB106 SPOT									0.00	0	
Total For RMB106									0.00	0	
RW21 On 21/04/2021 Spot Bond			6.71500	103.35891	6.71500	103.34026		1,477,300,000,000.00		220,000,000	110,000,000
Total RW21 SPOT								1,477,300,000,000.00		220,000,000	110,000,000

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 RW21										1,477,300,000,000.00	220,000,000	110,000,000
RW23 On 10/12/2023 Spot Bond			7.57500	109.80192	7.57500	109.77962				0.00	0	179,077,900
Total RW23 SPOT										0.00	0	179,077,900
Total For RW23										0.00	0	179,077,900
RW28 On 10/12/2028 Spot Bond			12.91000	90.48691	12.91000	90.45599				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.24200	10.00000	105.21400				0.00	0	
Total SBK12/R157 SPOT										0.00	0	
Total For SBK12/R157										0.00	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	100.35418				0.00	1,020,000,000	510,000,000
Total SBK18 SPOT										0.00	1,020,000,000	510,000,000
Total For SBK18										0.00	1,020,000,000	510,000,000
SBK22 On 28/05/2020 Spot Bond					0.00000	102.03534				0.00	0	
Total SBK22 SPOT										0.00	0	
Total For SBK22										0.00	0	
SBK23 On 28/05/2022 Spot Bond			7.19500	113.27093	7.19500	113.24893				0.00	0	2,030,000,000
Total SBK23 SPOT										0.00	0	2,030,000,000
Total For SBK23										0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	100.53716				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	100.53252				0.00	0	150,000,000
Total SBK25 SPOT										0.00	0	150,000,000
Total For SBK25										0.00	0	150,000,000
SBK26 On 25/04/2021 Spot Bond			6.99500	105.18905	6.99500	105.16928				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.05328				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.53983				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			6.07500	108.14531	6.07500	108.12762				0.00	0	400,000,00
Total SBS19 SPOT										0.00	0	400,000,00
Total For SBS19										0.00	0	400,000,00
SBS20 On 15/05/2026 Spot Bond			8.39500	107.43491	8.39500	112.42317				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.59824				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.93000	112.58372	6.93000	112.56264				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.55000	102.01315	8.55000	101.98969				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.97000	108.07328	8.97000	108.04737				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.41500	111.14506	7.41500	111.12308				0.00	0	1,025,000,00
Total SBS34 SPOT										0.00	0	1,025,000,00
Total For SBS34										0.00	0	1,025,000,00
SBS38 On 29/01/2025 Spot Bond			7.67500	107.92971	7.67500	107.90738			1,918,750,000,000.00		250,000,000	1,875,000,00
Total SBS38 SPOT									1,918,750,000,000.00		250,000,000	1,875,000,00
Total For SBS38									1,918,750,000,000.00		250,000,000	1,875,000,00
SBS39 On 29/01/2030 Spot Bond			10.34500	98.71855	10.34500	98.69119				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			5.62000	108.34845	5.62000	108.33195				0.00	0	580,000,00
Total SBS4 SPOT										0.00	0	580,000,00
Total For SBS4										0.00	0	580,000,00
SBS40 On 12/11/2020 Spot Bond					0.00000	100.22367				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS41 On 12/11/2022 Spot Bond			6.23000	108.43082	6.23000	108.41255				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.04500	111.18417	8.04500	111.16007				0.00	0	8,500,000,00
Total SBS42 SPOT										0.00	0	8,500,000,00
Total For SBS42										0.00	0	8,500,000,00
SBS43 On 12/11/2027 Spot Bond			9.14500	108.76251	9.14500	108.73580				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	102.23709				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.33500	113.16355	6.33500	113.14416				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.92017				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.07001				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			5.75000	108.50002	5.75000	108.48313			6,900,000,000,000.00		1,200,000,000	600,000,00
Total SBS50 SPOT									6,900,000,000,000.00		1,200,000,000	600,000,00
Total For SBS50									6,900,000,000,000.00		1,200,000,000	600,000,00
SBS51 On 31/01/2024 Spot Bond			7.03000	7.03000	7.03000	111.39862				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	100.08379				0.00	0	880,000,00
Total SBS52 SPOT										0.00	0	880,000,00
Total For SBS52										0.00	0	880,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	101.55730				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS54 On 12/06/2020 Spot Bond					0.00000	101.41267				0.00	0	
Total SBS54 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS54										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.87585				0.00	0	11,010,000,00
Total SBS55 SPOT										0.00	0	11,010,000,00
Total For SBS55										0.00	0	11,010,000,00
SBS56 On 12/06/2022 Spot Bond			6.00500	109.27477	6.00500	109.25710				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.73396				0.00	0	11,430,000,00
Total SBS57 SPOT										0.00	0	11,430,000,00
Total For SBS57										0.00	0	11,430,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	101.51752				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS59 On 09/10/2020 Spot Bond					0.00000	100.81656				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.13678				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	99.39874				0.00	0	500,000,00
Total SBS62 SPOT										0.00	0	500,000,00
Total For SBS62										0.00	0	500,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	99.93140				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	98.04811				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.15797				0.00	0	1,000,000,00
Total SBS65 SPOT										0.00	0	1,000,000,00
Total For SBS65										0.00	0	1,000,000,00
SBS66 On 26/06/2022 Spot Bond					0.00000	100.44389				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	99.60554				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.33028				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.58028				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.50000	302.28672	3.50000	302.16421				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.40500	5.40500	5.40500	194.36246				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.08743				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	101.18516				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	96.97850				0.00	852,400,000	426,200,000
Total SBT103 SPOT										0.00	852,400,000	426,200,000
Total For SBT103										0.00	852,400,000	426,200,000
SBT201 On 13/02/2023 Spot Bond					0.00000	98.92961				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	97.69113				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.02500	111.60867	8.02500	111.58468				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.34855				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT206 On 31/01/2025 Spot Bond					0.00000	93.75391				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	100.78081				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.79017				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.70235				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	105.24200	10.00000	105.21400				0.00	0	
Total SHS11U/JIBAR SPOT										0.00	0	
Total For SHS11U/JIBAR										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	102.96017				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.86633				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.75482				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.81797				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	102.08406				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.91891				0.00	0	
Total SLRB2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.92306				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.93366				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.82854				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	102.11237				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	102.01347				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	102.05984				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.71167				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.68102				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.62500	111.45385	7.62500	111.43106				0.00	0	1,550,000.00
Total SNT03 SPOT										0.00	0	1,550,000.00
Total For SNT03										0.00	0	1,550,000.00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.17636				0.00	160,000,000	80,000.00
Total SNT04 SPOT										0.00	160,000,000	80,000.00
Total For SNT04										0.00	160,000,000	80,000.00
SOLB0 On 12/08/2022 Spot Bond					0.00000	90.47122				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	102.06263				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.80850				0.00	190,000,000	95,000,000
Total SPDA11 SPOT										0.00	190,000,000	95,000,000
Total For SPDA11										0.00	190,000,000	95,000,000
SPDA1 On 21/08/2022 Spot Bond					0.00000	102.63952				0.00	200,000,000	100,000,000
Total SPDA12 SPOT										0.00	200,000,000	100,000,000
Total For SPDA12										0.00	200,000,000	100,000,000
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.69141				0.00	6,000,000,000	3,000,000,000
Total SPDA13 SPOT										0.00	6,000,000,000	3,000,000,000
Total For SPDA13										0.00	6,000,000,000	3,000,000,000
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.76386				0.00	0	0
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.96671				0.00	0	0
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.30043				0.00	0	0
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	101.37123				0.00	0	0
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.25737				0.00	0	0
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.38606				0.00	0	0
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.44243				0.00	0	0
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	100.10147				0.00	0	0
Total SPGC01 SPOT										0.00	0	
Total For SPGC01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS039U SPOT										0.00	0	
Total For SS039U										0.00	0	
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS044U SPOT										0.00	0	
Total For SS044U										0.00	0	
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS046U SPOT										0.00	0	
Total For SS046U										0.00	0	
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS051U SPOT										0.00	0	
Total For SS051U										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	
SSN004 On 31/03/2021 Spot Bond			6.59000	100.77533	6.59000	100.75748				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN005 On 31/03/2021 Spot Bond			6.59000	100.77533	6.59000	100.75748				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN011 On 31/01/2025 Spot Bond			5.64000	5.64000	5.64000	125.86334				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			10.49500	103.89937	10.49500	103.87033				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			12.91000	67.29012	12.91000	67.26737				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	97.51957				0.00	0	
Total SSN029 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN029										0.00	0	
SSN03: On 02/06/2020 Spot Bond					0.00000	101.62159				0.00	0	
Total SSN034 SPOT										0.00	0	
Total For SSN034										0.00	0	
SSN03: On 17/11/2020 Spot Bond					0.00000	101.88688				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	101.70886				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.56974				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.59884				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			7.32500	107.97177	7.32500	107.95055				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.21500	97.92424	5.21500	97.87997				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	98.33578				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.07578				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.63356				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			3.63000	3.63000	3.63000	300.91176				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/09/2020 Spot Bond					0.00000	100.87290				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN051 On 26/10/2020 Spot Bond					0.00000	100.09026				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN052 On 26/10/2022 Spot Bond					0.00000	100.02962				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	99.99996				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN057 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.68456				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			5.57000	5.57000	5.57000	164.62684				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			5.02500	5.02500	5.02500	129.30424				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.41500	5.41500	5.41500	95.30388				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			5.27000	5.27000	5.27000	89.75671				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			5.53000	5.53000	5.53000	165.08110				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06(On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN066 SPOT										0.00	0	
Total For SSN066										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	101.65440				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	101.63463				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 28/02/2022 Spot Bond					0.00000	101.58601				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.32566				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.30708				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07(On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07(On 19/06/2023 Spot Bond					0.00000	101.26356				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07(On 13/07/2023 Spot Bond					0.00000	100.60587				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07(On 31/07/2021 Spot Bond					0.00000	71.47300				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08(On 16/08/2020 Spot Bond					0.00000	102.81660				0.00	0	
Total SSN080 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN080										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.69841				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.46296				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.98324				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.33000	5.33000	5.33000	195.85075				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08: 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	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.64438				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.05955				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	91.05263				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	96.84070				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.86017				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SZ25 On 30/09/2025 Spot Bond			10.01500	96.68548	10.01500	96.65967				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T13A11 On 21/08/2020 Spot Bond					0.00000	102.17365				0.00	0	
Total T13A11 SPOT										0.00	0	
Total For T13A11										0.00	0	
T13A12 On 21/08/2020 Spot Bond			6.47000	103.23859	6.47000	103.22064				0.00	0	
Total T13A12 SPOT										0.00	0	
Total For T13A12										0.00	0	
T13A15 On 21/08/2020 Spot Bond					0.00000	101.78372				0.00	0	
Total T13A15 SPOT										0.00	0	
Total For T13A15										0.00	0	
T13A16 On 21/08/2020 Spot Bond			6.57000	103.14977	6.57000	103.13156				0.00	0	
Total T13A16 SPOT										0.00	0	
Total For T13A16										0.00	0	
T13A19 On 21/08/2020 Spot Bond					0.00000	101.77509				0.00	0	
Total T13A19 SPOT										0.00	0	
Total For T13A19										0.00	0	
T13A20 On 21/08/2020 Spot Bond			6.52000	102.88513	6.52000	102.86711				0.00	0	
Total T13A20 SPOT										0.00	0	
Total For T13A20										0.00	0	
T13A21 On 21/08/2020 Spot Bond					0.00000	101.69963				0.00	0	
Total T13A21 SPOT										0.00	0	
Total For T13A21										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.75506				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	105.01602	8.55000	104.99186				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	101.40363				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	101.58378				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T16OM On 21/08/2020 Spot Bond					0.00000	101.58286				0.00	0	
Total T16OM1 SPOT										0.00	0	
Total For T16OM1										0.00	0	
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.89393				0.00	0	
Total TFS136 SPOT										0.00	0	
Total For TFS136										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.08990				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.59670				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	100.66977				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.29993				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.05790				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	101.52605				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.82192				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.95878				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.92531				0.00	1,600,000,000	1,701,784,8€
Total TFS155 SPOT										0.00	1,600,000,000	1,701,784,8€
Total For TFS155										0.00	1,600,000,000	1,701,784,8€
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.64576				0.00	0	
Total TFS156 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.70819				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15E On 20/03/2022 Spot Bond					0.00000	100.96005				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15E On 20/03/2024 Spot Bond					0.00000	98.85794				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.50317				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.53055				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.13831				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.18986				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH13A3 On 21/08/2020 Spot Bond					0.00000	101.79932				0.00	0	
Total TH13A3 SPOT										0.00	0	
Total For TH13A3										0.00	0	
TH13A4 On 21/08/2020 Spot Bond			6.89000	102.56894	6.89000	102.54997				0.00	0	
Total TH13A4 SPOT										0.00	0	
Total For TH13A4										0.00	0	
TH13A7 On 21/08/2020 Spot Bond					0.00000	101.94484				0.00	0	
Total TH13A7 SPOT										0.00	0	
Total For TH13A7										0.00	0	
TH13A8 On 21/08/2020 Spot Bond			6.56000	102.81923	6.56000	102.80111				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH13A8 SPOT										0.00	0	
Total For TH13A8										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	101.84479				0.00	0	
Total TH13B1 SPOT										0.00	0	
Total For TH13B1										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	101.84678				0.00	0	
Total TH13B2 SPOT										0.00	0	
Total For TH13B2										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	101.90453				0.00	0	
Total TH13B3 SPOT										0.00	0	
Total For TH13B3										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	101.85320				0.00	0	
Total TH13B4 SPOT										0.00	0	
Total For TH13B4										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	101.83882				0.00	0	
Total TH13B5 SPOT										0.00	0	
Total For TH13B5										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	101.98416				0.00	0	
Total TH13C1 SPOT										0.00	0	
Total For TH13C1										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	102.00008				0.00	0	
Total TH13C2 SPOT										0.00	0	
Total For TH13C2										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	102.00406				0.00	0	
Total TH13C3 SPOT										0.00	0	
Total For TH13C3										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	102.04387				0.00	0	
Total TH13C4 SPOT										0.00	0	
Total For TH13C4										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	102.09363				0.00	0	
Total TH13C5 SPOT										0.00	0	
Total For TH13C5										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	102.64055				0.00	0	
Total TH13D1 SPOT										0.00	0	
Total For TH13D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13D: On 21/08/2020 Spot Bond					0.00000	102.64055				0.00	0	
Total TH13D2 SPOT										0.00	0	
Total For TH13D2										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	102.70017				0.00	0	
Total TH13D3 SPOT										0.00	0	
Total For TH13D3										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	102.67036				0.00	0	
Total TH13D4 SPOT										0.00	0	
Total For TH13D4										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	102.68030				0.00	0	
Total TH13D5 SPOT										0.00	0	
Total For TH13D5										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	101.78293				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A: On 21/11/2021 Spot Bond			6.32000	110.07439	6.32000	110.05557				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	102.74467				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			6.48000	108.41108	6.48000	108.39208				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.90435				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	102.13870				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.82075				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	102.73581				0.00	0	
Total TH14C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	102.84472				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.94017				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.60024				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	104.41465				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	103.93975				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	101.71162				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.73522				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	104.44135				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	101.81409				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.58260				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	101.66742				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.68742				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.77903				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	102.23237				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	102.33288				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.87260				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	102.54573				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.82482				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	104.14446				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.91640				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.24867				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.65753				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.69539				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond			8.49000	101.70473	8.49000	101.68150				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.74319				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.80492				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	102.23277				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	105.24200	10.00000	105.21400				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	101.49254				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	101.51433				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.09500	105.59835	7.09500	105.57835				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.19000	106.53931	8.19000	106.51607				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.70239				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.19941				0.00	0	
Total TL27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			10.07500	97.22298	10.07500	97.19688				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.17653				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.38749				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.41888				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.88739				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TLC09 On 17/09/2020 Spot Bond					0.00000	101.17302				0.00	0	
Total TLC09 SPOT										0.00	0	
Total For TLC09										0.00	0	
TN20 On 17/09/2020 Spot Bond			5.02500	103.32956	5.02500	103.31559				0.00	0	10,129,200,00
Total TN20 SPOT										0.00	0	10,129,200,00
Total For TN20										0.00	0	10,129,200,00
TN20/R On 17/09/2020 Spot Bond			100.00000	76.83250	100.00000	76.67914				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	48.84389	100.00000	48.73519				0.00	0	
Total TN21U SPOT										0.00	0	
Total For TN21U										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.57500	109.73236	7.57500	109.70995			94,508,730,000.00	12,476,400	14,272,643,200	
Total TN23 SPOT									94,508,730,000.00	12,476,400	14,272,643,200	
Total For TN23									94,508,730,000.00	12,476,400	14,272,643,200	
TN23/R On 06/11/2023 Spot Bond			100.00000	15.98502	100.00000	15.94944			0.00	0	0	
Total TN23/R2023 SPOT									0.00	0	0	
Total For TN23/R2023									0.00	0	0	
TN25 On 19/08/2025 Spot Bond			10.39500	98.38087	10.39500	98.35348			374,648,274,000.00	36,041,200	27,276,075,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN25 SPOT										374,648,274,000.00	36,041,200	27,276,075,10
Total For TN25										374,648,274,000.00	36,041,200	27,276,075,10
TN25/R On 19/08/2025 Spot Bond			100.00000	12.49199	100.00000	12.46419				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.79500	90.18952	10.79500	90.16346				0.00	0	4,660,000,00
Total TN27 SPOT										0.00	0	4,660,000,00
Total For TN27										0.00	0	4,660,000,00
TN27/R On 14/11/2027 Spot Bond			100.00000	8.92724	100.00000	8.90737				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.34500	90.06653	12.34500	90.03705				0.00	0	2,500,000,00
Total TN30 SPOT										0.00	0	2,500,000,00
Total For TN30										0.00	0	2,500,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.19324	8.00000	118.16790				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.59500	81.24028	13.59500	81.21109				0.00	0	5,100,000,00
Total TN40 SPOT										0.00	0	5,100,000,00
Total For TN40										0.00	0	5,100,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.74661	10.75000	100.71780				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	105.24200	10.00000	105.21400				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0i On 30/11/2020 Spot Bond			7.10000	105.40747	7.10000	105.38727				0.00	0	350,000,00
Total TPDA08 SPOT										0.00	0	350,000,00
Total For TPDA08										0.00	0	350,000,00
TRA2A On 14/12/2020 Spot Bond			6.82000	105.43739	6.82000	105.41808				0.00	0	
Total TRA2A3 SPOT										0.00	0	
Total For TRA2A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA2A On 14/12/2020 Spot Bond			6.62000	6.62000	6.62000	105.55788				0.00	0	
Total TRA2A6 SPOT										0.00	0	
Total For TRA2A6										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.40002				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.43318				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	102.46911				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.62536				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.96921				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.96921				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	101.83457				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.88276				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			7.03500	108.83032	7.03500	108.80965				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	101.82364				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.86527				0.00	0	
Total TRA3A7 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	102.19748				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	102.15159				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.12716				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.59704				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			7.32500	108.12529	7.32500	106.92665				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond					0.00000	100.55048				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.58221				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.59704				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.50857	8.62000	100.48541				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.65323				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.65323				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRQ11: On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract 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	
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ12U SPOT										0.00	0	
Total For TRQ12U										0.00	0	
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ13U SPOT										0.00	0	
Total For TRQ13U										0.00	0	
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ14U SPOT										0.00	0	
Total For TRQ14U										0.00	0	
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSE03U SPOT										0.00	0	
Total For TSE03U										0.00	0	
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG01U SPOT										0.00	0	
Total For TSG01U										0.00	0	
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG02U SPOT										0.00	0	
Total For TSG02U										0.00	0	
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG03U SPOT										0.00	0	
Total For TSG03U										0.00	0	
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG04U SPOT										0.00	0	
Total For TSG04U										0.00	0	
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG05U SPOT										0.00	0	
Total For TSG05U										0.00	0	
TSG06 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG06U SPOT										0.00	0	
Total For TSG06U										0.00	0	
TSG07 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG07U SPOT										0.00	0	
Total For TSG07U										0.00	0	

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	
TSP232 On 07/05/2020 Spot Bond					0.00000	99.93653				0.00	0	
Total TSP232 SPOT										0.00	0	
Total For TSP232										0.00	0	
TSP233 On 09/07/2020 Spot Bond					0.00000	98.65716				0.00	0	
Total TSP233 SPOT										0.00	0	
Total For TSP233										0.00	0	
TSP235 On 13/08/2020 Spot Bond					0.00000	103.28505				0.00	0	
Total TSP235 SPOT										0.00	0	
Total For TSP235										0.00	0	
TSP238 On 08/10/2020 Spot Bond					0.00000	96.85008				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP239 On 14/05/2020 Spot Bond					0.00000	99.80049				0.00	0	
Total TSP239 SPOT										0.00	0	
Total For TSP239										0.00	0	
TSP240 On 12/11/2020 Spot Bond					0.00000	96.10587				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP241 On 11/06/2020 Spot Bond					0.00000	99.30635				0.00	0	
Total TSP241 SPOT										0.00	0	
Total For TSP241										0.00	0	
TSP242 On 10/09/2020 Spot Bond					0.00000	97.56561				0.00	0	
Total TSP242 SPOT										0.00	0	
Total For TSP242										0.00	0	
TSP243 On 04/03/2021 Spot Bond					0.00000	94.26583				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP244 On 18/03/2021 Spot Bond					0.00000	94.15122				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP245 On 08/04/2021 Spot Bond					0.00000	94.01792				0.00	0	
Total TSP245 SPOT										0.00	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 TSP245										0.00	0	
TSP245 On 22/10/2020 Spot Bond					0.00000	97.25966				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP246 On 22/04/2021 Spot Bond					0.00000	94.47496				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.06877				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.08768				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.03732				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.20368				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC328 On 29/04/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC328 SPOT										0.00	0	
Total For TWC328										0.00	0	
TWC329 On 13/05/2020 Spot Bond					0.00000	101.55742				0.00	0	
Total TWC329 SPOT										0.00	0	
Total For TWC329										0.00	0	
TWC330 On 19/05/2020 Spot Bond					0.00000	101.34093				0.00	0	
Total TWC330 SPOT										0.00	0	
Total For TWC330										0.00	0	
TWC331 On 27/05/2020 Spot Bond					0.00000	101.25816				0.00	0	
Total TWC331 SPOT										0.00	0	
Total For TWC331										0.00	0	
TWC332 On 04/06/2020 Spot Bond					0.00000	101.16117				0.00	0	
Total TWC332 SPOT										0.00	0	
Total For TWC332										0.00	0	
TWC333 On 10/07/2020 Spot Bond					0.00000	100.42123				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC333 SPOT										0.00	0	
Total For TWC333										0.00	0	
TWC33 On 20/07/2020 Spot Bond					0.00000	100.19868				0.00	0	
Total TWC334 SPOT										0.00	0	
Total For TWC334										0.00	0	
TWC33 On 27/07/2020 Spot Bond					0.00000	100.14225				0.00	0	
Total TWC335 SPOT										0.00	0	
Total For TWC335										0.00	0	
TWC33 On 30/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	38,200,000.00
Total TWC336 SPOT										0.00	0	38,200,000.00
Total For TWC336										0.00	0	38,200,000.00
UG21 On 02/03/2021 Spot Bond			7.05000	104.71996	7.05000	104.70025				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.14500	102.41424	11.14500	102.38406			11,145,000,000,000.00	1,000,000,000	0	540,000.00
Total UG26 SPOT									11,145,000,000,000.00	1,000,000,000	0	540,000.00
Total For UG26									11,145,000,000,000.00	1,000,000,000	0	540,000.00
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCJA71 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	
VCJA81 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	
VCJA91 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	
VCJB11 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	
VCJB21 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	
VCJB31 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	
VCJB41 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	
VCJB51 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	
VCJB61 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	
VCJB71 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	
VCJB81 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	
VCJB91 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB9U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VCJB9U										0.00	0	
VCPA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA1U SPOT										0.00	0	
Total For VCPA1U										0.00	0	
VCPA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA2U SPOT										0.00	0	
Total For VCPA2U										0.00	0	
VCPA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA3U SPOT										0.00	0	
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	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VJB09U										0.00	0	
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB10U SPOT										0.00	0	
Total For VJB10U										0.00	0	
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB11U SPOT										0.00	0	
Total For VJB11U										0.00	0	
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB12U SPOT										0.00	0	
Total For VJB12U										0.00	0	
VKE07 On 08/06/2020 Spot Bond					0.00000	101.43007				0.00	0	
Total VKE07 SPOT										0.00	0	
Total For VKE07										0.00	0	
VKE09 On 08/07/2020 Spot Bond					0.00000	100.78298				0.00	2,000,000,000	1,000,000,000
Total VKE09 SPOT										0.00	2,000,000,000	1,000,000,000
Total For VKE09										0.00	2,000,000,000	1,000,000,000
VKE10 On 08/07/2022 Spot Bond					0.00000	100.24333				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.24660				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.28925				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.69171				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.76259				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.84454				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.83909				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA03U SPOT										0.00	0	
Total For VPA03U										0.00	0	
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA04U SPOT										0.00	0	
Total For VPA04U										0.00	0	
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA05U SPOT										0.00	0	
Total For VPA05U										0.00	0	
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA06U SPOT										0.00	0	
Total For VPA06U										0.00	0	
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA07U SPOT										0.00	0	
Total For VPA07U										0.00	0	
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA08U SPOT										0.00	0	
Total For VPA08U										0.00	0	
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA09U SPOT										0.00	0	
Total For VPA09U										0.00	0	
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA10U SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB04U SPOT										0.00	0	
Total For VPB04U										0.00	0	
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB05U SPOT										0.00	0	
Total For VPB05U										0.00	0	
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB06U SPOT										0.00	0	
Total For VPB06U										0.00	0	
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB07U SPOT										0.00	0	
Total For VPB07U										0.00	0	
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB08U SPOT										0.00	0	
Total For VPB08U										0.00	0	
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB09U SPOT										0.00	0	
Total For VPB09U										0.00	0	
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB10U SPOT										0.00	0	
Total For VPB10U										0.00	0	
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB11U SPOT										0.00	0	
Total For VPB11U										0.00	0	
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	
VR867L On 19/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR867U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For VR867U									0.00	0	
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VR868U SPOT									0.00	0	
Total For VR868U									0.00	0	
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VR869U SPOT									0.00	0	
Total For VR869U									0.00	0	
VR870L On 06/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VR870U SPOT									0.00	0	
Total For VR870U									0.00	0	
VR871L On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VR871U SPOT									0.00	0	
Total For VR871U									0.00	0	
VR1871 On 28/07/2020 Spot Bond					0.00000	100.08453			0.00	0	
Total VR1871 SPOT									0.00	0	
Total For VR1871									0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	100.65469			0.00	0	
Total WHL01 SPOT									0.00	0	
Total For WHL01									0.00	0	
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total WHL01U SPOT									0.00	0	
Total For WHL01U									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.57346			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	99.40154			0.00	0	437,600,00
Total WHL03 SPOT									0.00	0	437,600,00
Total For WHL03									0.00	0	437,600,00
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total WHL03U SPOT									0.00	0	
Total For WHL03U									0.00	0	
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	
WSP4 On 28/05/2020 Spot Bond			5.56000	104.13516	5.56000	104.11935				0.00	0	
Total WSP4 SPOT										0.00	0	
Total For WSP4										0.00	0	
WSP5 On 28/05/2021 Spot Bond			5.84500	107.13119	5.84500	107.11423				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	51.24995	100.00000	51.13590				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.72e+017	221,221,891,941,500	493,224,816,46
Total for SPOT :										1.72e+017	221,891,941,500	493,224,816,46
Total Futures										1.72e+017	221,892,041,333	493,226,167,55
Total Options										5 510 966.50	3,250	432,11
Grand Total:										1.72e+017	221,892,044,583	493,226,599,71