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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/04/2020

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			12.38310	69.66135	12.50150	69.08409			0.00	0	
ES33	On	06/08/2020	Bond Future			12.65209	70.48923	12.77557	69.90608			0.00	0	35
ES33	On	05/11/2020	Bond Future			12.91782	67.59522	13.04668	67.00506			0.00	0	
ES33	On	04/02/2021	Bond Future			13.20657	68.44894	13.34138	67.85139			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	07/05/2020	Bond Future			12.81260	68.92788	12.83560	68.80630			0.00	0	
ES42	On	06/08/2020	Bond Future			13.07525	69.74709	13.09918	69.62495			0.00	0	4,9
ES42	On	05/11/2020	Bond Future			13.33790	66.36285	13.36293	66.23949			0.00	0	
ES42	On	04/02/2021	Bond Future			13.61391	67.20121	13.64015	67.07640			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			134.59497	134.59497	134.25688	134.25688			0.00	0	1,86
I2025	On	06/08/2020	Bond Future			134.72080	134.72080	134.38043	134.38043			0.00	0	1,4
I2025	On	05/11/2020	Bond Future			136.44368	136.44368	136.09954	136.09954			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			136.66811	136.66811	136.31967	136.31967			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			97.08509	97.08509	95.90286	95.90286			0.00	0	1,50
I2029	On	06/08/2020	Bond Future			98.26330	98.26330	97.06810	97.06810			0.00	0	2,81
I2029	On	05/11/2020	Bond Future			98.37733	98.37733	97.16727	97.16727			0.00	0	
I2029	On	04/02/2021	Bond Future			99.64270	99.64270	98.41707	98.41707			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			94.63413	94.63413	94.24470	94.24470			0.00	0	2,41
I2033	On	06/08/2020	Bond Future			95.78270	95.78270	95.38974	95.38974			0.00	0	11,41
I2033	On	05/11/2020	Bond Future			95.78898	95.78898	95.39146	95.39146			0.00	0	
I2033	On	04/02/2021	Bond Future			97.02094	97.02094	96.61837	96.61837			0.00	0	
Total I2033 Future												0.00	0	13,85
Total For I2033												0.00	0	13,85
I2038	On	07/05/2020	Bond Future			107.90577	107.90577	108.09269	108.09269			0.00	0	2,60
I2038	On	06/08/2020	Bond Future			107.51931	107.51931	107.70994	107.70994			0.00	0	11,21
I2038	On	05/11/2020	Bond Future			108.89452	108.89452	109.08804	109.08804			0.00	0	
I2038	On	04/02/2021	Bond Future			108.57326	108.57326	108.76944	108.76944			0.00	0	
Total I2038 Future												0.00	0	13,87
Total For I2038												0.00	0	13,87
I2046	On	07/05/2020	Bond Future			97.80043	97.80043	96.68220	96.68220			0.00	0	9,75
I2046	On	06/08/2020	Bond Future			98.98724	98.98724	97.85694	97.85694			0.00	0	14,21
I2046	On	05/11/2020	Bond Future			98.45808	98.45808	97.31359	97.31359			0.00	0	
I2046	On	04/02/2021	Bond Future			99.72450	99.72450	98.56546	98.56546			0.00	0	
Total I2046 Future												0.00	0	24,07
Total For I2046												0.00	0	24,07
I2050	On	07/05/2020	Bond Future			100.70006	100.70006	98.81468	98.81468			0.00	0	10,56
I2050	On	06/08/2020	Bond Future			100.04368	100.04368	98.13676	98.13676			0.00	0	14,81
I2050	On	05/11/2020	Bond Future			101.32313	101.32313	99.39215	99.39215			0.00	0	
I2050	On	04/02/2021	Bond Future			100.70683	100.70683	98.75131	98.75131			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			8.44950	114.30791	8.68791	113.05171		5.55	68,584,746.00	600	38,31
R186	On	06/08/2020	Bond Future			8.64839	110.38137	8.89996	109.11177		10.11	84,662,510.79	767	66,01
R186	On	05/11/2020	Bond Future			8.83955	111.76709	9.10533	110.48206		9.81	0.00	0	
R186	On	04/02/2021	Bond Future			9.05285	107.89226	9.33444	106.59110		10.11	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												153,247,256.79	1,367	104,37
R186	On	07/05/2020	Bond Future	7.60	Call			0.06000	0.00006	0,000	5.28	0.00	0	
R186	On	07/05/2020	Bond Future	8.28	Put			2,225.21000	2.22521	965,130	5.30	0.00	0	
R186	On	07/05/2020	Bond Future	8.28	Call			64.64000	0.06464	60,760	5.30	0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Call			1,458.47000	1.45847	2,513,730	5.68	0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Put			201.56000	0.20156	0,620	5.68	0.00	0	
R186	On	07/05/2020	Bond Future	9.50	Call			4,147.40000	4.14740	5,399,950	6.28	0.00	0	1,1
R186	On	07/05/2020	Bond Future	8.50	Call			258.90000	0.25890	492,240	5.42	0.00	0	
R186	On	07/05/2020	Bond Future	8.50	Put			1,247.47000	1.24747	224,610	5.42	0.00	0	23,1
R186	On	07/05/2020	Bond Future	7.90	Call			2.25000	0.00225	0,050	5.27	0.00	0	
R186	On	07/05/2020	Bond Future	7.90	Put			4,224.99000	4.22499	2,966,590	5.27	0.00	0	2,5
R186	On	07/05/2020	Bond Future	7.60	Put			5,885.35000	5.88535	4,629,090	5.28	0.00	0	
R186	On	07/05/2020	Bond Future	8.09	Put			3,199.82000	3.19982	1,932,540	5.27	0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Call			11.90000	0.01190	2,130	5.27	0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Put			3,306.11000	3.30611	2,040,140	5.27	0.00	0	
R186	On	07/05/2020	Bond Future	10.00	Put			0.03000	0.00003	0,000	6.55	0.00	0	
R186	On	07/05/2020	Bond Future	10.00	Call			6,594.73000	6.59473	7,850,900	6.55	0.00	0	1,1
R186	On	07/05/2020	Bond Future	9.50	Put			3.65000	0.00365	0,000	6.28	0.00	0	
R186	On	07/05/2020	Bond Future	8.08	Call			13.01000	0.01301	2,580	5.27	0.00	0	
R186	On	07/05/2020	Bond Future	8.08	Put			3,252.91000	3.25291	1,986,280	5.27	0.00	0	
R186	On	07/05/2020	Bond Future	8.09	Call			14.21000	0.01421	3,130	5.27	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Call			1,194.13000	1.19413	1,623,680	9.87	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			3,891.01000	3.89101	3,050,960	9.87	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			1,209.84000	1.20984	1,644,420	9.87	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Put			3,855.04000	3.85504	3,020,020	9.87	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			1,178.77000	1.17877	1,602,890	9.87	0.00	0	
R186	On	06/08/2020	Bond Future	8.00	Call			704.66000	0.70466	991,640	9.89	0.00	0	9
R186	On	06/08/2020	Bond Future	9.00	Put			2,049.80000	2.04980	1,511,470	10.11	0.00	0	
R186	On	06/08/2020	Bond Future	9.00	Call			2,549.42000	2.54942	3,280,690	10.11	0.00	0	9
R186	On	06/08/2020	Bond Future	8.25	Call			1,018.07000	1.01807	1,386,870	9.84	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			3,927.36000	3.92736	3,081,880	9.87	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			4,337.52000	4.33752	3,436,720	9.84	0.00	0	
R186	On	06/08/2020	Bond Future	8.00	Put			5,335.54000	5.33554	4,352,920	9.89	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			2,105.02000	2.10502	2,651,390	9.67	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			4,367.85000	4.36785	3,629,190	9.67	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Put			7,256.83000	7.25683	6,250,490	9.53	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			958.98000	0.95898	1,237,670	9.53	0.00	0	3,5
R186	On	05/11/2020	Bond Future	8.65	Call			2,123.74000	2.12374	2,673,920	9.67	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			4,337.30000	4.33730	3,602,450	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			5,352.64000	5.35264	4,494,880	9.58	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			1,598.48000	1.59848	2,025,750	9.58	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			3,499.47000	3.49947	4,279,730	9.96	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			2,760.63000	2.76063	2,255,860	9.96	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			2,142.56000	2.14256	2,696,870	9.68	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			4,306.88000	4.30688	3,576,160	9.68	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Call			1,648.19000	1.64819	1,991,250	9.74	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			7,212.25000	7.21225	6,254,150	9.74	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			1,661.20000	1.66120	2,006,450	9.74	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			7,176.33000	7.17633	6,220,420	9.74	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			1,635.25000	1.63525	1,976,140	9.74	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			7,248.26000	7.24826	6,287,990	9.74	0.00	0	
Total R186 Option												0.00	0	40,200
Total For R186												153,247,256.79	1,367	144,500
R197	On	07/05/2020	Bond Future			310.96690	310.96690	310.88410	310.88410			0.00	0	2,500
R197	On	06/08/2020	Bond Future			306.96715	306.96715	306.88752	306.88752			0.00	0	2,500
R197	On	05/11/2020	Bond Future			310.89253	310.89253	310.81328	310.81328			0.00	0	
R197	On	04/02/2021	Bond Future			306.91211	306.91211	306.83200	306.83200			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			216.08574	216.08574	214.00657	214.00657			0.00	0	5,400
R202	On	06/08/2020	Bond Future			214.57919	214.57919	212.47790	212.47790			0.00	0	7,700
R202	On	05/11/2020	Bond Future			217.32285	217.32285	215.19558	215.19558			0.00	0	
R202	On	04/02/2021	Bond Future			215.87992	215.87992	213.72541	213.72541			0.00	0	
Total R202 Future												0.00	0	13,100
Total For R202												0.00	0	13,100
R2023	On	07/05/2020	Bond Future			5.55836	107.14843	5.77133	106.58578		1.49	0.00	0	42,800
R2023	On	06/08/2020	Bond Future			5.63981	108.42188	5.87542	107.85397		3.24	0.00	0	17,600
R2023	On	05/11/2020	Bond Future			5.70235	105.86989	5.96546	105.29534		3.09	0.00	0	
R2023	On	04/02/2021	Bond Future			5.78923	107.20679	6.08772	106.62506		2.79	0.00	0	
Total R2023 Future												0.00	0	60,400
R2023	On	07/05/2020	Bond Future	6.90	Call			2,920.46000	2.92046	3,483,110	2.52	0.00	0	
R2023	On	07/05/2020	Bond Future	6.90	Put			0.00000	0.00000	0,000	2.52	0.00	0	
R2023	On	07/05/2020	Bond Future	6.91	Call			2,945.89000	2.94589	3,508,540	2.52	0.00	0	
R2023	On	07/05/2020	Bond Future	6.91	Put			0.00000	0.00000	0,000	2.52	0.00	0	
R2023	On	07/05/2020	Bond Future	6.89	Call			2,895.04000	2.89504	3,457,690	2.52	0.00	0	
R2023	On	07/05/2020	Bond Future	6.89	Put			0.00000	0.00000	0,000	2.52	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Call			3,356.86000	3.35686	3,896,380	4.17	0.00	0	

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R2023	On	06/08/2020	Bond Future	7.27	Put		73.21000	0.07321	44,820	4.17		0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Call		3,378.23000	3.37823	3,918,350	4.17		0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Put		71.51000	0.07151	43,720	4.17		0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call		3,335.51000	3.33551	3,874,420	4.17		0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put		74.94000	0.07494	45,940	4.17		0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call		3,362.92000	3.36292	3,881,300	3.76		0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put		174.32000	0.17432	118,150	3.76		0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call		3,381.16000	3.38116	3,900,290	3.76		0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put		171.64000	0.17164	116,220	3.76		0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call		3,344.71000	3.34471	3,862,340	3.76		0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put		177.02000	0.17702	120,100	3.76		0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call		1,315.63000	1.31563	1,692,890	2.92		0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put		846.54000	0.84654	642,070	2.92		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call		1,327.66000	1.32766	1,707,100	2.92		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put		839.27000	0.83927	636,980	2.92		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call		1,304.02000	1.30402	1,679,070	2.91		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put		854.24000	0.85424	647,560	2.91		0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	60,45
R2030	On	07/05/2020	Bond Future			10.29565	88.32329	10.52402	87.08339		9.00	15,898,192.20	180	80,00
R2030	On	06/08/2020	Bond Future			10.52154	85.36683	10.76009	84.11339		16.22	58,134,811.23	681	77,55
R2030	On	05/11/2020	Bond Future			10.73249	86.43921	10.98138	85.17041		15.81	0.00	0	
R2030	On	04/02/2021	Bond Future			10.96519	83.52576	11.22560	82.24103		16.45	0.00	0	
Total R2030 Future												74,033,003.43	861	157,55
R2030	On	07/05/2020	Bond Future	8.79	Call		0.00000	0.00000	0,000	8.50		0.00	0	
R2030	On	07/05/2020	Bond Future	8.79	Put		10,044.73000	10.04473	8,804,830	8.50		0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Call		0.00000	0.00000	0,000	8.50		0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Put		9,982.44000	9.98244	8,742,540	8.50		0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Call		0.00000	0.00000	0,000	8.50		0.00	0	
R2030	On	07/05/2020	Bond Future	8.45	Call		0.00000	0.00000	0,000	8.50		0.00	0	5,00
R2030	On	07/05/2020	Bond Future	9.19	Call		0.02000	0.00002	0,000	8.50		0.00	0	
R2030	On	07/05/2020	Bond Future	9.19	Put		7,594.27000	7.59427	6,354,350	8.50		0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Put		10,107.07000	10.10707	8,867,170	8.50		0.00	0	
R2030	On	07/05/2020	Bond Future	8.90	Call		0.00000	0.00000	0,000	8.50		0.00	0	
R2030	On	07/05/2020	Bond Future	8.90	Put		9,362.45000	9.36245	8,122,550	8.50		0.00	0	5,80
R2030	On	07/05/2020	Bond Future	8.85	Put		9,671.78000	9.67178	8,431,880	8.50		0.00	0	5,80
R2030	On	07/05/2020	Bond Future	8.85	Call		0.00000	0.00000	0,000	8.50		0.00	0	5,00
R2030	On	07/05/2020	Bond Future	8.45	Put		12,194.79000	12.19479	10,954,890	8.50		0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Call		3,083.61000	3.08361	3,856,150	16.35		0.00	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
R2030	On	06/08/2020	Bond Future	10.87	Put			2,514.33000	2.51433	2,033,430	16.35	0.00	0	6%
R2030	On	06/08/2020	Bond Future	11.47	Call			5,058.39000	5.05839	5,990,780	17.28	0.00	0	
R2030	On	06/08/2020	Bond Future	11.47	Put			1,470.48000	1.47048	1,149,430	17.28	0.00	0	6%
R2030	On	06/08/2020	Bond Future	10.21	Put			4,439.60000	4.43960	3,732,430	15.81	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put			9,552.22000	9.55222	8,505,370	15.73	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call			297.73000	0.29773	506,860	15.73	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Put			9,497.61000	9.49761	8,453,300	15.73	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call			287.61000	0.28761	491,690	15.73	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Put			9,606.94000	9.60694	8,557,580	15.73	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call			69.80000	0.06980	141,330	15.73	0.00	0	8%
R2030	On	06/08/2020	Bond Future	8.86	Put			10,897.73000	10.89773	9,795,870	15.73	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call			190.24000	0.19024	341,820	15.73	0.00	0	8%
R2030	On	06/08/2020	Bond Future	9.42	Put			7,868.86000	7.86886	6,912,770	15.73	0.00	0	8%
R2030	On	06/08/2020	Bond Future	9.42	Call			495.09000	0.49509	792,440	15.73	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Call			292.64000	0.29264	499,230	15.73	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call			805.88000	0.80588	1,215,480	15.73	0.00	0	4%
R2030	On	06/08/2020	Bond Future	9.20	Put			9,011.74000	9.01174	7,991,160	15.73	0.00	0	
R2030	On	06/08/2020	Bond Future	9.20	Call			346.91000	0.34691	579,770	15.73	0.00	0	3%
R2030	On	06/08/2020	Bond Future	8.50	Put			13,028.64000	13.02864	11,864,790	15.73	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call			93.80000	0.09380	183,390	15.73	0.00	0	3%
R2030	On	06/08/2020	Bond Future	8.36	Put			13,889.23000	13.88923	12,707,320	15.73	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call			268.23000	0.26823	462,430	15.73	0.00	0	4%
R2030	On	06/08/2020	Bond Future	10.75	Put			2,792.91000	2.79291	2,281,120	16.22	0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			2,740.39000	2.74039	3,482,040	16.22	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			5,034.78000	5.03478	4,273,450	15.73	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call			1,229.76000	1.22976	1,721,870	15.73	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Put			6,286.97000	6.28697	5,443,130	15.73	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Call			1,511.56000	1.51156	2,057,830	15.81	0.00	0	6%
R2030	On	06/08/2020	Bond Future	10.70	Put			2,921.64000	2.92164	2,393,730	16.18	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			2,608.23000	2.60823	3,333,760	16.18	0.00	0	4%
R2030	On	06/08/2020	Bond Future	10.00	Put			5,230.74000	5.23074	4,452,510	15.70	0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			1,149.27000	1.14927	1,624,480	15.70	0.00	0	4%
R2030	On	06/08/2020	Bond Future	9.05	Put			9,827.06000	9.82706	8,767,820	15.73	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Call			1,519.37000	1.51937	1,996,070	15.27	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			7,443.22000	7.44322	6,651,120	15.27	0.00	0	14,1%
R2030	On	05/11/2020	Bond Future	9.61	Call			1,197.20000	1.19720	1,613,820	15.27	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			8,516.85000	8.51685	7,664,670	15.27	0.00	0	3,0%
R2030	On	05/11/2020	Bond Future	8.36	Put			15,036.21000	15.03621	13,921,500	15.27	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			9,581.95000	9.58195	8,671,200	15.27	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			5,564.16000	5.56416	4,881,200	15.40	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			962.55000	0.96255	1,323,060	15.27	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			9,534.28000	9.53428	8,625,990	15.27	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			972.39000	0.97239	1,335,390	15.27	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			9,486.72000	9.48672	8,580,920	15.27	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			952.77000	0.95277	1,310,820	15.27	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			6,656.48000	6.65648	5,905,230	15.28	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	8.53	Put			14,051.98000	14.05198	12,964,180	15.27	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			363.27000	0.36327	544,270	15.27	0.00	0	15,94
R2030	On	05/11/2020	Bond Future	9.03	Put			11,325.68000	11.32568	10,333,810	15.27	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			655.84000	0.65584	932,770	15.27	0.00	0	15,94
R2030	On	05/11/2020	Bond Future	10.37	Call			2,401.23000	2.40123	2,987,070	15.40	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			5,241.89000	5.24189	4,584,200	15.45	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.34	Put			15,153.78000	15.15378	14,036,100	15.27	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			284.90000	0.28490	436,020	15.27	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	9.04	Put			11,273.89000	11.27389	10,284,190	15.27	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			663.17000	0.66317	942,270	15.27	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	10.06	Call			1,828.99000	1.82899	2,346,540	15.28	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			534.42000	0.53442	773,970	15.27	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put			12,930.19000	12.93019	11,877,780	15.27	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			463.95000	0.46395	680,340	15.27	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			10,311.62000	10.31162	9,364,820	15.27	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			815.03000	0.81503	1,137,030	15.27	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call			2,607.05000	2.60705	3,218,160	15.45	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			292.43000	0.29243	446,520	15.27	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.86	Put			12,223.02000	12.22302	11,195,760	15.27	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			540.66000	0.54066	782,200	15.27	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.10	Put			16,592.81000	16.59281	15,442,490	15.27	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			206.45000	0.20645	324,930	15.27	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			12,276.78000	12.27678	11,247,530	15.27	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Put			16,205.44000	16.20544	15,145,580	15.79	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			554.26000	0.55426	779,130	15.79	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			12,270.12000	12.27012	11,344,220	15.79	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			1,081.38000	1.08138	1,440,210	15.79	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			16,261.49000	16.26149	15,200,090	15.79	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			12,075.81000	12.07581	11,157,960	15.79	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			1,126.79000	1.12679	1,495,690	15.79	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			12,027.50000	12.02750	11,111,670	15.79	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			1,108.46000	1.10846	1,473,320	15.79	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			12,124.24000	12.12424	11,204,370	15.79	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			548.97000	0.54897	772,300	15.79	0.00	0	80

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/02/2021	Bond Future	8.86	Put			13.57254000	13.57254	12,596,420	15.79	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			867.230000	0.86723	1,175,840	15.79	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			2,444.330000	2.44433	3,005,070	15.79	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			7,660.670000	7.66067	6,936,680	15.79	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call			1,117.590000	1.11759	1,484,470	15.79	0.00	0	
Total R2030 Option												0.00	0	145,15
Total For R2030												74,033,003.43	861	302,78
R2032	On	07/05/2020	Bond Future			10.79505	84.10899	11.00320	82.91099		10.57	29,438,146.50	350	43,92
R2032	On	06/08/2020	Bond Future			11.01471	85.10863	11.23155	83.89748		17.57	4,255,431.50	50	93,87
R2032	On	05/11/2020	Bond Future			11.22857	82.02849	11.45453	80.80250		17.99	0.00	0	
R2032	On	04/02/2021	Bond Future			11.45822	83.06453	11.69403	81.82315		17.95	0.00	0	
Total R2032 Future												33,693,578.00	400	137,74
R2032	On	07/05/2020	Bond Future	9.20	Call			0.00000	0.00000	0,000	9.84	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.30	Put			10,561.520000	10.56152	9,363,520	9.84	0.00	0	
R2032	On	07/05/2020	Bond Future	9.30	Call			0.00000	0.00000	0,000	9.84	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	8.82	Call			0.00000	0.00000	0,000	9.84	0.00	0	3,00
R2032	On	07/05/2020	Bond Future	9.00	Put			12,613.360000	12.61336	11,415,360	9.84	0.00	0	
R2032	On	07/05/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	9.84	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.50	Put			9,227.300000	9.22730	8,029,300	9.84	0.00	0	
R2032	On	07/05/2020	Bond Future	9.50	Call			0.00000	0.00000	0,000	9.84	0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.20	Put			11,238.650000	11.23865	10,040,650	9.84	0.00	0	
R2032	On	07/05/2020	Bond Future	9.19	Put			11,306.740000	11.30674	10,108,740	9.84	0.00	0	
R2032	On	07/05/2020	Bond Future	9.17	Call			0.00000	0.00000	0,000	9.84	0.00	0	3,00
R2032	On	07/05/2020	Bond Future	9.17	Put			11,443.120000	11.44312	10,245,120	9.84	0.00	0	
R2032	On	07/05/2020	Bond Future	9.54	Call			0.00000	0.00000	0,000	9.84	0.00	0	
R2032	On	07/05/2020	Bond Future	9.54	Put			8,963.630000	8.96363	7,765,630	9.84	0.00	0	3,00
R2032	On	07/05/2020	Bond Future	8.82	Put			13,874.320000	13.87432	12,676,320	9.84	0.00	0	
R2032	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	9.84	0.00	0	
R2032	On	07/05/2020	Bond Future	9.18	Put			11,374.890000	11.37489	10,176,890	9.84	0.00	0	
R2032	On	07/05/2020	Bond Future	9.19	Call			0.00000	0.00000	0,000	9.84	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Call			250.830000	0.25083	432,750	16.78	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put			10,862.820000	10.86282	9,833,590	16.78	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Call			241.800000	0.24180	419,040	16.78	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put			10,984.990000	10.98499	9,951,080	16.78	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Put			15,283.290000	15.28329	14,137,560	16.78	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Call			62.830000	0.06283	128,250	16.78	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.29	Put			11,980.900000	11.98090	10,912,420	16.78	0.00	0	
R2032	On	06/08/2020	Bond Future	9.29	Call			178.790000	0.17879	321,460	16.78	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.46	Call			246.280000	0.24628	425,850	16.78	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	06/08/2020	Bond Future	9.46	Put		10.92384000	10.92384	9,892,260	16.78	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Call		530.21000	0.53021	834,710	16.78	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put		8,319.58000	8.31958	7,412,930	16.78	0.00	0	80
R2032	On	05/11/2020	Bond Future	9.11	Put		14,550.80000	14.55080	13,512,280	17.23	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call		457.18000	0.45718	644,650	17.23	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Call		370.25000	0.37025	530,410	17.23	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.44	Put		12,586.32000	12.58632	11,608,730	17.23	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call		672.36000	0.67236	920,760	17.23	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call		3,170.81000	3.17081	3,774,480	17.64	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		10,815.09000	10.81509	9,906,060	17.23	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call		959.55000	0.95955	1,278,790	17.23	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put		10,761.97000	10.76197	9,855,220	17.23	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call		939.87000	0.93987	1,254,550	17.23	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put		5,507.58000	5.50758	4,860,920	17.56	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Put		15,614.12000	15.61412	14,548,290	17.23	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Put		11,628.36000	11.62836	10,686,090	17.23	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Call		810.52000	0.81052	1,094,240	17.23	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call		2,958.59000	2.95859	3,537,920	17.56	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		10,868.36000	10.86836	9,957,050	17.23	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		5,217.21000	5.21721	4,594,890	17.64	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		949.67000	0.94967	1,266,630	17.23	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		13,191.88000	13.19188	12,304,180	17.18	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Call		1,229.35000	1.22935	1,584,980	17.18	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		13,138.69000	13.13869	12,252,940	17.18	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		1,239.42000	1.23942	1,597,010	17.18	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		13,085.62000	13.08562	12,201,830	17.18	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		7,717.91000	7.71791	7,038,860	17.23	0.00	0	80
R2032	On	04/02/2021	Bond Future	8.79	Put		17,951.28000	17.95128	16,921,400	17.18	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		586.97000	0.58697	798,470	17.18	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		14,957.03000	14.95703	14,009,300	17.18	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		930.11000	0.93011	1,223,760	17.18	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Call		1,219.34000	1.21934	1,573,020	17.18	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Call		2,977.88000	2.97788	3,540,210	17.23	0.00	0	
Total R2032 Option											0.00	0	55,80
Total For R2032											33,693,578.00	400	193,54
R2035	On	07/05/2020	Bond Future			11.33011	84.31782	11.46304	83.50542	11.81	43,845,266.40	520	50,50
R2035	On	06/08/2020	Bond Future			11.55168	85.31988	11.69010	84.49894	18.75	0.00	0	110,68
R2035	On	05/11/2020	Bond Future			11.76908	81.91028	11.91323	81.07944	19.48	0.00	0	
R2035	On	04/02/2021	Bond Future			12.00648	82.94473	12.15702	82.10348	19.31	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total R2035 Future										43,845,266.40	520	161,20
R2035 On 07/05/2020 Bond Future	9.55	Call			0.00000	0.00000	0,000	10.82		0.00	0	7,50
R2035 On 07/05/2020 Bond Future	9.85	Put			10,730.89000	10.73089	9,918,490	10.82		0.00	0	
R2035 On 07/05/2020 Bond Future	9.85	Call			0.00000	0.00000	0,000	10.82		0.00	0	7,50
R2035 On 07/05/2020 Bond Future	9.78	Put			11,242.69000	11.24269	10,430,290	10.82		0.00	0	
R2035 On 07/05/2020 Bond Future	9.18	Call			0.00000	0.00000	0,000	10.82		0.00	0	3,50
R2035 On 07/05/2020 Bond Future	10.57	Call			2.51000	0.00251	0,030	10.81		0.00	0	
R2035 On 07/05/2020 Bond Future	10.57	Put			5,700.54000	5.70054	4,885,660	10.81		0.00	0	3,50
R2035 On 07/05/2020 Bond Future	9.11	Put			16,356.47000	16.35647	15,544,070	10.82		0.00	0	
R2035 On 07/05/2020 Bond Future	9.47	Put			13,559.52000	13.55952	12,747,120	10.82		0.00	0	
R2035 On 07/05/2020 Bond Future	9.55	Put			12,953.67000	12.95367	12,141,270	10.82		0.00	0	
R2035 On 07/05/2020 Bond Future	9.75	Put			11,463.30000	11.46330	10,650,900	10.82		0.00	0	
R2035 On 07/05/2020 Bond Future	9.75	Call			0.00000	0.00000	0,000	10.82		0.00	0	5,00
R2035 On 07/05/2020 Bond Future	10.75	Call			13.79000	0.01379	0,790	10.80		0.00	0	
R2035 On 07/05/2020 Bond Future	10.75	Put			4,516.74000	4.51674	3,691,340	10.80		0.00	0	5,00
R2035 On 07/05/2020 Bond Future	9.78	Call			0.00000	0.00000	0,000	10.82		0.00	0	3,50
R2035 On 07/05/2020 Bond Future	9.18	Put			15,803.42000	15.80342	14,991,020	10.82		0.00	0	
R2035 On 07/05/2020 Bond Future	9.48	Call			0.00000	0.00000	0,000	10.82		0.00	0	
R2035 On 07/05/2020 Bond Future	9.48	Put			13,483.48000	13.48348	12,671,080	10.82		0.00	0	
R2035 On 07/05/2020 Bond Future	9.49	Call			0.00000	0.00000	0,000	10.82		0.00	0	
R2035 On 07/05/2020 Bond Future	9.49	Put			13,407.53000	13.40753	12,595,130	10.82		0.00	0	
R2035 On 07/05/2020 Bond Future	9.47	Call			0.00000	0.00000	0,000	10.82		0.00	0	
R2035 On 07/05/2020 Bond Future	9.11	Call			0.00000	0.00000	0,000	10.82		0.00	0	5,00
R2035 On 06/08/2020 Bond Future	9.92	Call			231.28000	0.23128	376,570	17.56		0.00	0	
R2035 On 06/08/2020 Bond Future	9.92	Put			11,744.73000	11.74473	11,069,080	17.56		0.00	0	
R2035 On 06/08/2020 Bond Future	9.93	Call			235.81000	0.23581	383,040	17.56		0.00	0	
R2035 On 06/08/2020 Bond Future	9.93	Put			11,677.57000	11.67757	11,003,860	17.56		0.00	0	
R2035 On 06/08/2020 Bond Future	9.91	Call			226.83000	0.22683	370,190	17.56		0.00	0	
R2035 On 06/08/2020 Bond Future	9.91	Put			11,812.04000	11.81204	11,134,460	17.56		0.00	0	
R2035 On 06/08/2020 Bond Future	10.45	Call			591.82000	0.59182	860,800	17.56		0.00	0	
R2035 On 06/08/2020 Bond Future	10.45	Put			8,415.67000	8.41567	7,863,710	17.56		0.00	0	50
R2035 On 06/08/2020 Bond Future	9.00	Put			18,499.38000	18.49938	17,710,150	17.56		0.00	0	
R2035 On 06/08/2020 Bond Future	9.00	Call			28.73000	0.02873	60,440	17.56		0.00	0	24,70
R2035 On 06/08/2020 Bond Future	8.75	Put			20,506.31000	20.50631	19,704,170	17.56		0.00	0	
R2035 On 06/08/2020 Bond Future	8.75	Call			14.59000	0.01459	33,390	17.56		0.00	0	3,00
R2035 On 06/08/2020 Bond Future	9.09	Put			17,793.44000	17.79344	17,010,330	17.56		0.00	0	
R2035 On 06/08/2020 Bond Future	9.09	Call			36.22000	0.03622	74,050	17.56		0.00	0	50
R2035 On 06/08/2020 Bond Future	9.67	Put			13,471.56000	13.47156	12,752,590	17.56		0.00	0	
R2035 On 06/08/2020 Bond Future	9.67	Call			139.34000	0.13934	241,310	17.56		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		1,114.90000	1.11490	1,414,460	18.45	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put		10,931.21000	10.93121	10,399,930	18.45	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call		1,092.08000	1.09208	1,387,790	18.45	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put		11,044.47000	11.04447	10,509,340	18.45	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call		1,103.45000	1.10345	1,401,080	18.45	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put		10,987.76000	10.98776	10,454,550	18.45	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		14,337.39000	14.33739	13,767,360	18.39	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		13,871.14000	13.87114	13,312,960	18.39	0.00	0	65
R2035	On	04/02/2021	Bond Future	11.14	Call		2,892.64000	2.89264	3,304,190	18.39	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		8,849.10000	8.84910	8,419,400	18.39	0.00	0	65
R2035	On	04/02/2021	Bond Future	10.05	Call		1,282.52000	1.28252	1,552,270	18.39	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		14,396.31000	14.39631	13,824,810	18.39	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call		1,293.23000	1.29323	1,564,450	18.39	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		1,271.87000	1.27187	1,540,160	18.39	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		14,455.37000	14.45537	13,882,410	18.39	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		1,381.28000	1.38128	1,664,350	18.39	0.00	0	
Total R2035 Option											0.00	0	71,15
Total For R2035											43,845,266.40	520	232,35
R2037	On	07/05/2020	Bond Future			11.52038	80.16448	11.59317	79.72534	12.36	12,826,316.80	160	48,71
R2037	On	06/08/2020	Bond Future			11.74477	76.86067	11.82053	76.41737	20.85	7,916,649.01	103	82,35
R2037	On	05/11/2020	Bond Future			11.95371	77.82644	12.03249	77.37798	20.49	0.00	0	
R2037	On	04/02/2021	Bond Future			12.18139	74.55404	12.26360	74.09988	21.48	0.00	0	
Total R2037 Future											20,742,965.81	263	131,11
R2037	On	07/05/2020	Bond Future	9.60	Call		0.00000	0.00000	0,000	11.35	0.00	0	
R2037	On	07/05/2020	Bond Future	9.60	Put		13,562.81000	13.56281	13,123,670	11.35	0.00	0	
R2037	On	07/05/2020	Bond Future	9.61	Call		0.00000	0.00000	0,000	11.35	0.00	0	
R2037	On	07/05/2020	Bond Future	9.61	Put		13,486.02000	13.48602	13,046,880	11.35	0.00	0	
R2037	On	07/05/2020	Bond Future	9.59	Call		0.00000	0.00000	0,000	11.35	0.00	0	
R2037	On	07/05/2020	Bond Future	9.59	Put		13,639.69000	13.63969	13,200,550	11.35	0.00	0	
R2037	On	07/05/2020	Bond Future	10.00	Put		10,565.44000	10.56544	10,126,300	11.35	0.00	0	
R2037	On	07/05/2020	Bond Future	10.00	Call		0.00000	0.00000	0,000	11.35	0.00	0	7,50
R2037	On	07/05/2020	Bond Future	9.70	Put		12,799.27000	12.79927	12,360,130	11.35	0.00	0	
R2037	On	07/05/2020	Bond Future	9.70	Call		0.00000	0.00000	0,000	11.35	0.00	0	7,50
R2037	On	06/08/2020	Bond Future	9.87	Call		171.63000	0.17163	263,950	19.60	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put		12,985.30000	12.98530	12,634,320	19.60	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call		175.14000	0.17514	268,730	19.60	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put		12,914.99000	12.91499	12,565,280	19.60	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call		168.19000	0.16819	259,240	19.60	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put		13,055.76000	13.05576	12,703,510	19.60	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	05/11/2020	Bond Future	10.18	Call			844.07000	0.84407	1,027,960	19.44	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put			12,589.04000	12.58904	12,324,470	19.44	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call			853.44000	0.85344	1,038,570	19.44	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put			12,527.70000	12.52770	12,264,370	19.44	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call			834.78000	0.83478	1,017,420	19.44	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put			12,650.55000	12.65055	12,384,730	19.44	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Put			12,600.05000	12.60005	12,383,160	20.48	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call			1,691.77000	1.69177	1,929,040	20.48	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call			9,950.74000	9.95074	10,477,000	23.14	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			2,529.75000	2.52975	2,601,850	23.14	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.97	Put			6,289.81000	6.28981	6,172,450	21.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			10,670.67000	10.67067	10,491,660	20.48	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call			1,446.65000	1.44665	1,663,450	20.48	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			13,728.80000	13.72880	13,491,440	20.48	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			6,508.90000	6.50890	6,383,820	21.13	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.29	Call			1,458.27000	1.45827	1,676,090	20.48	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			13,670.94000	13.67094	13,434,600	20.48	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			1,435.10000	1.43510	1,650,880	20.48	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			13,786.82000	13.78682	13,548,440	20.48	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Call			2,218.65000	2.21865	2,493,800	20.48	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			4,647.76000	4.64776	4,984,560	21.20	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.35	Call			1,529.37000	1.52937	1,753,310	20.48	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			13,326.89000	13.32689	13,096,670	20.48	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put			17,675.21000	17.67521	17,376,240	20.48	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			841.25000	0.84125	996,440	20.48	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Call			4,466.99000	4.46699	4,796,070	21.13	0.00	0	
Total R2037 Option												0.00	0	16,25
Total For R2037												20,742,965.81	263	147,41
R2040	On	07/05/2020	Bond Future			11.72044	81.73540	11.72301	81.71916		12.97	0.00	0	31,6
R2040	On	06/08/2020	Bond Future			11.94621	78.19988	11.94872	78.18452		21.10	1,102,540,108.12	14,099	47,14
R2040	On	05/11/2020	Bond Future			12.15651	79.18257	12.15907	79.16735		20.90	0.00	0	
R2040	On	04/02/2021	Bond Future			12.38572	75.67691	12.38837	75.66163		21.83	0.00	0	
Total R2040 Future												1,102,540,108.12	14,099	78,75
R2040	On	07/05/2020	Bond Future	9.74	Call			0.00000	0.00000	0,000	11.77	0.00	0	
R2040	On	07/05/2020	Bond Future	9.74	Put			14,343.55000	14.34355	14,327,310	11.77	0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Call			0.00000	0.00000	0,000	11.77	0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Put			14,261.07000	14.26107	14,244,830	11.77	0.00	0	
R2040	On	07/05/2020	Bond Future	9.73	Call			0.00000	0.00000	0,000	11.77	0.00	0	
R2040	On	07/05/2020	Bond Future	10.15	Call			0.00000	0.00000	0,000	11.77	0.00	0	7,50

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			12,235.58000	12.23558	12,219,340	11.77		0.00	0	
R2040 On 07/05/2020 Bond Future	10.00	Call			0.00000	0.00000	0,000	11.77		0.00	0	2,64
R2040 On 07/05/2020 Bond Future	9.50	Put			16,357.99000	16.35799	16,341,750	11.77		0.00	0	
R2040 On 07/05/2020 Bond Future	9.50	Call			0.00000	0.00000	0,000	11.77		0.00	0	2,64
R2040 On 07/05/2020 Bond Future	11.10	Call			27.94000	0.02794	0,580	11.84		0.00	0	48
R2040 On 07/05/2020 Bond Future	12.70	Put			7.40000	0.00740	0,090	15.15		0.00	0	
R2040 On 07/05/2020 Bond Future	12.70	Call			5,802.90000	5.80290	5,811,830	15.15		0.00	0	32
R2040 On 07/05/2020 Bond Future	9.85	Put			13,442.47000	13.44247	13,426,230	11.77		0.00	0	
R2040 On 07/05/2020 Bond Future	9.85	Call			0.00000	0.00000	0,000	11.77		0.00	0	7,50
R2040 On 07/05/2020 Bond Future	10.15	Put			11,053.38000	11.05338	11,037,140	11.77		0.00	0	
R2040 On 07/05/2020 Bond Future	9.73	Put			14,426.15000	14.42615	14,409,910	11.77		0.00	0	
R2040 On 07/05/2020 Bond Future	12.20	Put			133.14000	0.13314	17,320	13.94		0.00	0	
R2040 On 07/05/2020 Bond Future	12.20	Call			3,054.13000	3.05413	2,954,550	13.94		0.00	0	32
R2040 On 07/05/2020 Bond Future	11.80	Put			706.45000	0.70645	371,500	13.06		0.00	0	
R2040 On 07/05/2020 Bond Future	11.80	Call			1,190.31000	1.19031	871,600	13.06		0.00	0	48
R2040 On 07/05/2020 Bond Future	11.10	Put			4,129.44000	4.12944	4,085,840	11.84		0.00	0	
R2040 On 06/08/2020 Bond Future	10.85	Call			766.33000	0.76633	868,590	19.49		0.00	0	
R2040 On 06/08/2020 Bond Future	10.85	Put			7,997.31000	7.99731	8,084,210	19.49		0.00	0	12,55
R2040 On 06/08/2020 Bond Future	11.26	Call			1,506.21000	1.50621	1,543,480	19.77		0.00	0	
R2040 On 06/08/2020 Bond Future	11.26	Put			5,915.79000	5.91579	5,937,700	19.77		0.00	0	57
R2040 On 06/08/2020 Bond Future	10.79	Call			682.05000	0.68205	795,620	19.49		0.00	0	
R2040 On 06/08/2020 Bond Future	10.79	Put			8,338.99000	8.33899	8,437,200	19.49		0.00	0	80
R2040 On 06/08/2020 Bond Future	9.57	Put			17,160.29000	17.16029	17,179,060	19.49		0.00	0	
R2040 On 06/08/2020 Bond Future	9.57	Call			48.60000	0.04860	82,730	19.49		0.00	0	80
R2040 On 06/08/2020 Bond Future	10.07	Put			13,205.82000	13.20582	13,265,900	19.49		0.00	0	
R2040 On 06/08/2020 Bond Future	10.07	Call			159.83000	0.15983	235,270	19.49		0.00	0	80
R2040 On 06/08/2020 Bond Future	10.03	Call			146.41000	0.14641	217,780	19.49		0.00	0	
R2040 On 06/08/2020 Bond Future	10.03	Put			13,507.50000	13.50750	13,563,510	19.49		0.00	0	
R2040 On 06/08/2020 Bond Future	10.04	Call			149.67000	0.14967	222,050	19.49		0.00	0	
R2040 On 06/08/2020 Bond Future	10.04	Put			13,431.82000	13.43182	13,488,840	19.49		0.00	0	
R2040 On 06/08/2020 Bond Future	10.02	Call			143.21000	0.14321	213,580	19.49		0.00	0	
R2040 On 06/08/2020 Bond Future	10.02	Put			13,583.34000	13.58334	13,638,350	19.49		0.00	0	
R2040 On 05/11/2020 Bond Future	10.23	Put			13,766.77000	13.76677	13,893,080	19.65		0.00	0	
R2040 On 05/11/2020 Bond Future	10.23	Call			724.26000	0.72426	865,790	19.65		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	11.70	Call			3,338.58000	3.33858	3,409,580	20.23		0.00	0	
R2040 On 05/11/2020 Bond Future	11.70	Put			6,150.95000	6.15095	6,206,730	20.23		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	10.00	Put			15,376.39000	15.37639	15,482,250	19.65		0.00	0	
R2040 On 05/11/2020 Bond Future	10.00	Call			543.95000	0.54395	665,030	19.65		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	11.50	Call			2,832.52000	2.83252	2,892,650	19.96		0.00	0	
R2040 On 05/11/2020 Bond Future	11.50	Put			6,923.27000	6.92327	6,968,180	19.96		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 Intere
R2040	On	05/11/2020	Bond Future	9.73	Put		17,385.41000	17.38541	17,468,280	19.65	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		379.22000	0.37922	477,310	19.65	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		19,194.97000	19.19497	19,259,750	19.65	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		272.81000	0.27281	352,810	19.65	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.31	Call		796.63000	0.79663	945,310	19.65	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		13,229.47000	13.22947	13,362,930	19.65	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		806.04000	0.80604	955,620	19.65	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		13,163.13000	13.16313	13,297,490	19.65	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		787.29000	0.78729	935,080	19.65	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		13,295.98000	13.29598	13,428,550	19.65	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Call		3,468.99000	3.46899	3,534,970	20.81	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		8,441.02000	8.44102	8,491,720	20.81	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.74	Call		3,877.74000	3.87774	3,952,420	20.99	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		7,773.66000	7.77366	7,833,060	20.99	0.00	0	80
R2040	On	04/02/2021	Bond Future	9.49	Put		20,891.77000	20.89177	20,959,600	20.73	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		608.94000	0.60894	692,050	20.73	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		15,512.29000	15.51229	15,619,460	20.73	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		1,244.45000	1.24445	1,366,900	20.73	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		20,272.97000	20.27297	20,344,910	20.73	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		661.23000	0.66123	748,450	20.73	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		16,648.42000	16.64842	16,746,710	20.73	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		1,069.99000	1.06999	1,183,560	20.73	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.40	Call		1,426.62000	1.42662	1,557,220	20.73	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		14,487.90000	14.48790	14,603,220	20.73	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Call		1,438.60000	1.43860	1,569,700	20.73	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		14,425.32000	14.42532	14,541,140	20.73	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		1,450.65000	1.45065	1,582,260	20.73	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		14,362.91000	14.36291	14,479,240	20.73	0.00	0	
Total R2040 Option											0.00	0	53,18
Total For R2040											1,102,540,108.12	14,099	131,94
R2044	On	07/05/2020	Bond Future			11.81012	78.21389	11.79258	78.32356	13.46	1,188,303,630.77	15,193	26,48
R2044	On	06/08/2020	Bond Future			12.03144	74.76164	12.01292	74.87374	22.05	1,426,526,852.84	19,081	70,02
R2044	On	05/11/2020	Bond Future			12.23753	75.70122	12.21817	75.81502	21.78	0.00	0	
R2044	On	04/02/2021	Bond Future			12.46210	72.27677	12.44185	72.39204	22.77	0.00	0	
Total R2044 Future											2,614,830,483.61	34,274	96,47
R2044	On	07/05/2020	Bond Future	9.91	Put		13,577.27000	13.57727	13,686,940	12.24	0.00	0	
R2044	On	07/05/2020	Bond Future	9.91	Call		0.00000	0.00000	0,000	12.24	0.00	0	50
R2044	On	07/05/2020	Bond Future	11.02	Call		7.76000	0.00776	0,020	12.24	0.00	0	
R2044	On	07/05/2020	Bond Future	11.02	Put		5,125.64000	5.12564	5,227,570	12.24	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 Interest
R2044	On	07/05/2020	Bond Future	9.98	Put			13,000.73000	13.00073	13,110,400	12.24	0.00	0	
R2044	On	07/05/2020	Bond Future	9.98	Call			0.00000	0.00000	0,000	12.24	0.00	0	10
R2044	On	07/05/2020	Bond Future	11.09	Call			15.21000	0.01521	0,100	12.31	0.00	0	
R2044	On	07/05/2020	Bond Future	11.09	Put			4,645.22000	4.64522	4,739,780	12.31	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.26	Put			19,239.79000	19.23979	19,349,460	12.24	0.00	0	
R2044	On	07/05/2020	Bond Future	9.26	Call			0.00000	0.00000	0,000	12.24	0.00	0	5
R2044	On	07/05/2020	Bond Future	9.97	Put			13,082.72000	13.08272	13,192,390	12.24	0.00	0	
R2044	On	07/05/2020	Bond Future	9.97	Call			0.00000	0.00000	0,000	12.24	0.00	0	1
R2044	On	07/05/2020	Bond Future	10.81	Call			0.79000	0.00079	0,000	12.24	0.00	0	
R2044	On	07/05/2020	Bond Future	10.81	Put			6,612.95000	6.61295	6,721,830	12.24	0.00	0	1
R2044	On	07/05/2020	Bond Future	9.33	Put			18,602.05000	18.60205	18,711,720	12.24	0.00	0	
R2044	On	07/05/2020	Bond Future	9.33	Call			0.00000	0.00000	0,000	12.24	0.00	0	10
R2044	On	07/05/2020	Bond Future	9.81	Call			0.00000	0.00000	0,000	12.24	0.00	0	
R2044	On	07/05/2020	Bond Future	9.81	Put			14,411.73000	14.41173	14,521,400	12.24	0.00	0	
R2044	On	07/05/2020	Bond Future	9.79	Call			0.00000	0.00000	0,000	12.24	0.00	0	
R2044	On	07/05/2020	Bond Future	9.79	Put			14,580.16000	14.58016	14,689,830	12.24	0.00	0	
R2044	On	07/05/2020	Bond Future	9.45	Put			17,524.93000	17.52493	17,634,600	12.24	0.00	0	
R2044	On	07/05/2020	Bond Future	9.45	Call			0.00000	0.00000	0,000	12.24	0.00	0	1
R2044	On	07/05/2020	Bond Future	9.80	Call			0.00000	0.00000	0,000	12.24	0.00	0	
R2044	On	07/05/2020	Bond Future	9.80	Put			14,495.88000	14.49588	14,605,550	12.24	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Put			19,672.62000	19.67262	19,803,880	20.44	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Call			22.54000	0.02254	41,700	20.44	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.98	Put			14,447.46000	14.44746	14,617,060	20.44	0.00	0	
R2044	On	06/08/2020	Bond Future	9.98	Call			113.25000	0.11325	170,750	20.44	0.00	0	60
R2044	On	06/08/2020	Bond Future	11.09	Call			1,000.14000	1.00014	1,109,630	20.53	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Put			15,409.07000	15.40907	15,569,000	20.44	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Put			7,852.59000	7.85259	8,092,400	20.44	0.00	0	1
R2044	On	06/08/2020	Bond Future	9.87	Call			87.24000	0.08724	135,830	20.44	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put			15,327.99000	15.32799	15,488,680	20.44	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Call			89.37000	0.08937	138,740	20.44	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Put			15,247.08000	15.24708	15,408,550	20.44	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Call			85.15000	0.08515	132,980	20.44	0.00	0	
R2044	On	06/08/2020	Bond Future	11.09	Put			6,980.37000	6.98037	7,201,960	20.53	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.01	Put			22,892.55000	22.89255	23,013,350	20.44	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Call			7.69000	0.00769	16,390	20.44	0.00	0	1
R2044	On	06/08/2020	Bond Future	9.66	Put			17,065.89000	17.06589	17,212,130	20.44	0.00	0	
R2044	On	06/08/2020	Bond Future	9.66	Call			51.46000	0.05146	85,600	20.44	0.00	0	1
R2044	On	06/08/2020	Bond Future	10.93	Call			751.61000	0.75161	879,320	20.44	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call			1,759.26000	1.75926	1,843,550	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put			9,168.86000	9.16886	9,366,950	20.52	0.00	0	5

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
R2044	On	05/11/2020	Bond Future	10.04	Put			15,585.50000	15.58550	15,805,270	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call			529.46000	0.52946	635,430	20.52	0.00	0	5
R2044	On	05/11/2020	Bond Future	9.34	Put			21,218.49000	21.21849	21,390,170	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put			13,456.13000	13.45613	13,698,170	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put			7,670.59000	7.67059	7,804,950	20.68	0.00	0	5
R2044	On	05/11/2020	Bond Future	10.35	Call			780.15000	0.78015	909,120	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put			13,388.19000	13.38819	13,630,960	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call			789.50000	0.78950	919,200	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put			13,320.46000	13.32046	13,563,960	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call			770.89000	0.77089	899,130	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call			515.74000	0.51574	620,220	20.52	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.29	Put			21,655.23000	21.65523	21,823,960	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call			176.66000	0.17666	231,590	20.52	0.00	0	5
R2044	On	05/11/2020	Bond Future	9.96	Put			16,182.81000	16.18281	16,396,640	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call			476.22000	0.47622	576,250	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call			2,432.74000	2.43274	2,453,300	20.68	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call			341.22000	0.34122	423,920	20.52	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.97	Put			16,107.47000	16.10747	16,322,050	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call			482.63000	0.48263	583,410	20.52	0.00	0	5
R2044	On	05/11/2020	Bond Future	8.87	Put			25,499.77000	25.49977	25,647,270	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call			85.58000	0.08558	119,280	20.52	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	10.02	Put			15,733.68000	15.73368	15,951,960	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call			191.52000	0.19152	249,400	20.52	0.00	0	5
R2044	On	05/11/2020	Bond Future	11.17	Call			1,978.44000	1.97844	2,030,650	20.52	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put			8,630.09000	8.63009	8,796,100	20.52	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call			2,547.69000	2.54769	2,565,590	20.74	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put			7,455.20000	7.45520	7,586,900	20.74	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put			18,047.59000	18.04759	18,244,090	20.52	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call			1,314.71000	1.31471	1,419,380	21.64	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			15,120.76000	15.12076	15,340,700	21.64	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call			1,326.13000	1.32613	1,431,170	21.64	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			15,055.38000	15.05538	15,275,690	21.64	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			1,303.36000	1.30336	1,407,670	21.64	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			15,186.32000	15.18632	15,405,900	21.64	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call			1,944.00000	1.94400	2,063,800	21.64	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put			12,188.93000	12.18893	12,424,000	21.64	0.00	0	4
R2044	On	04/02/2021	Bond Future	10.29	Call			1,236.70000	1.23670	1,338,790	21.64	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			15,583.56000	15.58356	15,800,920	21.64	0.00	0	4
R2044	On	04/02/2021	Bond Future	9.66	Put			20,155.99000	20.15599	20,347,770	21.64	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call			677.31000	0.67731	753,820	21.64	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	Open Interest
R2044	On	04/02/2021	Bond Future	10.04	Put			17.31018000	17.31018	17,517,760	21.64	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			984.99000	0.98499	1,077,300	21.64	0.00	0	
Total R2044 Option												0.00	0	18,15
Total For R2044												2,614,830,483.61	34,274	114,62
R2048	On	07/05/2020	Bond Future			11.80936	76.88060	11.78166	77.05543		13.85	216,803,292.00	2,820	54,28
R2048	On	06/08/2020	Bond Future			12.02102	77.79429	11.99190	77.97222		21.24	183,827,907.27	2,363	72,38
R2048	On	05/11/2020	Bond Future			12.22838	74.35335	12.19791	74.53387		22.25	0.00	0	
R2048	On	04/02/2021	Bond Future			12.45427	75.29244	12.42235	75.47531		21.89	0.00	0	
Total R2048 Future												400,631,199.27	5,183	126,64
R2048	On	07/05/2020	Bond Future	9.78	Call			0.00000	0.00000	0,000	12.56	0.00	0	
R2048	On	07/05/2020	Bond Future	9.78	Put			14,878.62000	14.87862	15,053,450	12.56	0.00	0	
R2048	On	07/05/2020	Bond Future	9.79	Call			0.00000	0.00000	0,000	12.56	0.00	0	
R2048	On	07/05/2020	Bond Future	9.79	Put			14,791.65000	14.79165	14,966,480	12.56	0.00	0	
R2048	On	07/05/2020	Bond Future	9.77	Call			0.00000	0.00000	0,000	12.56	0.00	0	
R2048	On	07/05/2020	Bond Future	9.77	Put			14,965.72000	14.96572	15,140,550	12.56	0.00	0	
R2048	On	07/05/2020	Bond Future	10.20	Call			0.00000	0.00000	0,000	12.56	0.00	0	
R2048	On	07/05/2020	Bond Future	10.20	Put			11,347.47000	11.34747	11,522,300	12.56	0.00	0	30
R2048	On	07/05/2020	Bond Future	10.70	Call			0.17000	0.00017	0,000	12.56	0.00	0	
R2048	On	07/05/2020	Bond Future	10.70	Put			7,448.14000	7.44814	7,622,800	12.56	0.00	0	30
R2048	On	07/05/2020	Bond Future	9.69	Put			15,667.84000	15.66784	15,842,670	12.56	0.00	0	
R2048	On	07/05/2020	Bond Future	9.69	Call			0.00000	0.00000	0,000	12.56	0.00	0	30
R2048	On	06/08/2020	Bond Future	12.25	Put			2,725.26000	2.72526	2,804,760	21.64	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Call			4,275.60000	4.27560	4,177,170	21.64	0.00	0	8
R2048	On	06/08/2020	Bond Future	11.80	Put			3,951.94000	3.95194	4,125,010	20.94	0.00	0	
R2048	On	06/08/2020	Bond Future	11.80	Call			2,759.64000	2.75964	2,754,780	20.94	0.00	0	4
R2048	On	06/08/2020	Bond Future	11.10	Put			6,943.69000	6.94369	7,147,060	19.72	0.00	0	
R2048	On	06/08/2020	Bond Future	11.10	Call			1,093.10000	1.09310	1,118,540	19.72	0.00	0	4
R2048	On	06/08/2020	Bond Future	12.75	Put			1,721.83000	1.72183	1,858,300	22.88	0.00	0	
R2048	On	06/08/2020	Bond Future	12.75	Call			6,112.09000	6.11209	6,070,630	22.88	0.00	0	8
R2048	On	06/08/2020	Bond Future	10.35	Put			11,678.34000	11.67834	11,953,150	19.62	0.00	0	
R2048	On	06/08/2020	Bond Future	10.35	Call			235.24000	0.23524	332,120	19.62	0.00	0	6
R2048	On	06/08/2020	Bond Future	11.85	Put			3,791.77000	3.79177	3,955,390	21.02	0.00	0	
R2048	On	06/08/2020	Bond Future	11.85	Call			2,913.46000	2.91346	2,899,150	21.02	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Put			6,687.60000	6.68760	6,881,990	19.77	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Call			1,186.75000	1.18675	1,203,210	19.77	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Put			8,328.28000	8.32828	8,589,410	19.62	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Call			687.13000	0.68713	770,330	19.62	0.00	0	6
R2048	On	06/08/2020	Bond Future	9.25	Put			20,999.10000	20.99910	21,191,140	19.62	0.00	0	
R2048	On	06/08/2020	Bond Future	9.25	Call			12.65000	0.01265	26,760	19.62	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		23,417.83000	23.41783	23,603,320	19.62	0.00	0	
R2048	On	06/08/2020	Bond Future	9.00	Call		5.42000	0.00542	12,980	19.62	0.00	0	3,00
R2048	On	06/08/2020	Bond Future	10.19	Call		165.52000	0.16552	244,630	19.62	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Put		12,891.42000	12.89142	13,148,460	19.62	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Call		169.31000	0.16931	249,490	19.62	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Put		12,814.05000	12.81405	13,072,160	19.62	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Call		161.81000	0.16181	239,850	19.62	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Put		12,968.99000	12.96899	13,224,960	19.62	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Call		507.43000	0.50743	623,800	20.93	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		15,701.22000	15.70122	15,998,110	20.93	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		493.79000	0.49379	608,500	20.93	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		15,854.15000	15.85415	16,149,380	20.93	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call		500.57000	0.50057	616,110	20.93	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		15,777.57000	15.77757	16,073,630	20.93	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		1,431.73000	1.43173	1,535,150	20.80	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		14,395.30000	14.39530	14,681,590	20.80	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		1,406.97000	1.40697	1,509,790	20.80	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		14,525.45000	14.52545	14,811,140	20.80	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call		1,419.32000	1.41932	1,522,430	20.80	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		14,460.28000	14.46028	14,746,260	20.80	0.00	0	
Total R2048 Option											0.00	0	28,36
Total For R2048											400,631,199.27	5,183	155,02
R208	On	07/05/2020	Bond Future			3.96064	103.17193	4.03655	103.10521	0.23	0.00	0	21,66
R208	On	06/08/2020	Bond Future			3.63794	104.39811	3.74241	104.33198	0.47	0.00	0	7,86
R208	On	05/11/2020	Bond Future			2.68428	102.31406	2.85438	102.24757	0.24	0.00	0	
Total R208 Future											0.00	0	29,51
R208	On	07/05/2020	Bond Future	4.81	Call		675.86000	0.67586	742,580	0.35	0.00	0	
R208	On	07/05/2020	Bond Future	4.81	Put		0.00000	0.00000	0,000	0.35	0.00	0	
R208	On	07/05/2020	Bond Future	4.82	Call		684.55000	0.68455	751,270	0.35	0.00	0	
R208	On	07/05/2020	Bond Future	4.82	Put		0.00000	0.00000	0,000	0.35	0.00	0	
R208	On	07/05/2020	Bond Future	4.80	Call		667.16000	0.66716	733,880	0.35	0.00	0	
R208	On	07/05/2020	Bond Future	4.80	Put		0.00000	0.00000	0,000	0.35	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Call		1,138.64000	1.13864	1,204,720	0.70	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Put		0.12000	0.00012	0,070	0.70	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Call		1,144.83000	1.14483	1,210,920	0.70	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Put		0.11000	0.00011	0,070	0.70	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Call		1,132.45000	1.13245	1,198,520	0.70	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Put		0.13000	0.00013	0,070	0.70	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call		746.90000	0.74690	813,310	0.33	0.00	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
R208	On	05/11/2020	Bond Future	4.78	Put		0.10000	0.00010	0,020	0.33	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call		750.74000	0.75074	817,160	0.33	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put		0.09000	0.00009	0,020	0.33	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call		743.06000	0.74306	809,470	0.33	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		0.11000	0.00011	0,030	0.33	0.00	0	
Total R208 Option											0.00	0	
Total For R208											0.00	0	29,51
R209	On	07/05/2020	Bond Future			11.30871	63.76236	11.42633	63.15411	12.80	0.00	0	55,96
R209	On	06/08/2020	Bond Future			11.50924	64.52016	11.63127	63.90554	22.54	0.00	0	48,00
R209	On	05/11/2020	Bond Future			11.70358	62.18724	11.83024	61.56519	23.09	0.00	0	
R209	On	04/02/2021	Bond Future			11.91017	62.97269	12.04183	62.34282	22.84	0.00	0	
Total R209 Future											0.00	0	103,95
R209	On	07/05/2020	Bond Future	9.46	Call		0.00000	0.00000	0,000	12.23	0.00	0	
R209	On	07/05/2020	Bond Future	9.46	Put		11,433.33000	11.43333	10,825,080	12.23	0.00	0	
R209	On	07/05/2020	Bond Future	9.47	Call		0.00000	0.00000	0,000	12.23	0.00	0	
R209	On	07/05/2020	Bond Future	9.47	Put		11,367.75000	11.36775	10,759,500	12.23	0.00	0	
R209	On	07/05/2020	Bond Future	9.45	Call		0.00000	0.00000	0,000	12.23	0.00	0	
R209	On	07/05/2020	Bond Future	9.45	Put		11,498.99000	11.49899	10,890,740	12.23	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Call		0.00000	0.00000	0,000	22.05	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Put		45,519.12000	45.51912	44,904,500	22.05	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Call		0.00000	0.00000	0,000	22.05	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Put		45,410.79000	45.41079	44,796,170	22.05	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Call		0.00000	0.00000	0,000	22.05	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put		45,627.60000	45.62760	45,012,980	22.05	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call		915.30000	0.91530	1,149,280	22.40	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put		10,834.86000	10.83486	10,446,790	22.40	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call		924.38000	0.92438	1,159,790	22.40	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put		10,783.22000	10.78322	10,396,580	22.40	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call		906.29000	0.90629	1,138,850	22.40	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put		10,886.64000	10.88664	10,497,150	22.40	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call		1,442.15000	1.44215	1,721,790	21.96	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		11,749.66000	11.74966	11,399,430	21.96	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		1,452.94000	1.45294	1,733,810	21.96	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		11,700.70000	11.70070	11,351,700	21.96	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		1,431.42000	1.43142	1,709,820	21.96	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		11,798.75000	11.79875	11,447,280	21.96	0.00	0	
Total R209 Option											0.00	0	
Total For R209											0.00	0	103,95
R210	On	07/05/2020	Bond Future			179.42782	179.42782	179.37186	179.37186		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	Op Inter
R210	On	06/08/2020	Bond Future			181.60538	181.60538	181.55115	181.55115			0.00	0	1,19
R210	On	05/11/2020	Bond Future			181.20638	181.20638	181.15231	181.15231			0.00	0	
R210	On	04/02/2021	Bond Future			183.53717	183.53717	183.48241	183.48241			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			165.80707	165.80707	165.76466	165.76466			0.00	0	5,19
R212	On	06/08/2020	Bond Future			165.52222	165.52222	165.48151	165.48151			0.00	0	1,79
R212	On	05/11/2020	Bond Future			167.63914	167.63914	167.59865	167.59865			0.00	0	
R212	On	04/02/2021	Bond Future			167.46337	167.46337	167.42248	167.42248			0.00	0	
Total R212 Future												0.00	0	6,94
Total For R212												0.00	0	6,94
R213	On	07/05/2020	Bond Future			10.54947	78.81738	10.78260	77.58194		10.07	0.00	0	9,27
R213	On	06/08/2020	Bond Future			10.75960	79.75409	11.00226	78.50507		17.54	0.00	0	13,18
R213	On	05/11/2020	Bond Future			10.96632	77.22108	11.21894	75.95676		17.91	0.00	0	
R213	On	04/02/2021	Bond Future			11.19317	78.19628	11.45682	76.91603		17.74	0.00	0	
Total R213 Future												0.00	0	22,46
R213	On	07/05/2020	Bond Future	9.02	Call			0.00000	0.00000	0,000	9.57	0.00	0	
R213	On	07/05/2020	Bond Future	9.02	Put			10,041.34000	10.04134	8,805,900	9.57	0.00	0	
R213	On	07/05/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	9.57	0.00	0	
R213	On	07/05/2020	Bond Future	9.00	Put			10,165.06000	10.16506	8,929,620	9.57	0.00	0	
R213	On	07/05/2020	Bond Future	9.01	Call			0.00000	0.00000	0,000	9.57	0.00	0	
R213	On	07/05/2020	Bond Future	9.01	Put			10,103.17000	10.10317	8,867,730	9.57	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Put			9,622.44000	9.62244	8,587,350	17.10	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Call			297.34000	0.29734	506,270	17.10	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put			9,731.26000	9.73126	8,691,170	17.10	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Call			302.37000	0.30237	513,790	17.10	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put			9,676.78000	9.67678	8,639,180	17.10	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call			307.48000	0.30748	521,410	17.10	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			9,656.15000	9.65615	8,769,710	17.34	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call			989.08000	0.98908	1,369,430	17.34	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put			9,608.67000	9.60867	8,724,700	17.34	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			998.89000	0.99889	1,381,730	17.34	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			9,561.30000	9.56130	8,679,820	17.34	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call			979.33000	0.97933	1,357,210	17.34	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,169.40000	1.16940	1,551,390	17.05	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			12,044.40000	12.04440	11,146,140	17.05	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call			1,178.78000	1.17878	1,562,800	17.05	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			11,996.25000	11.99625	11,100,020	17.05	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,188.21000	1.18821	1,574,270	17.05	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/02/2021	Bond Future	9.41	Put			11,948.21000	11.94821	11,054,020	17.05	0.00	0	
Total R213 Option												0.00	0	
Total For R213												0.00	0	22,46
R214	On	07/05/2020	Bond Future			11.60858	61.48016	11.63090	61.36448		13.53	0.00	0	10,82
R214	On	06/08/2020	Bond Future			11.80761	62.21087	11.83068	62.09462		23.68	0.00	0	11,04
R214	On	05/11/2020	Bond Future			12.00199	59.71020	12.02593	59.59274		24.32	0.00	0	
R214	On	04/02/2021	Bond Future			12.21281	60.46431	12.23775	60.34543		24.02	0.00	0	
Total R214 Future												0.00	0	21,87
R214	On	07/05/2020	Bond Future	9.76	Call			0.00000	0.00000	0,000	12.90	0.00	0	
R214	On	07/05/2020	Bond Future	9.76	Put			11,117.39000	11.11739	11,001,710	12.90	0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Call			0.00000	0.00000	0,000	12.90	0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Put			11,049.46000	11.04946	10,933,780	12.90	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Call			0.00000	0.00000	0,000	12.90	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Put			11,185.42000	11.18542	11,069,740	12.90	0.00	0	
R214	On	07/05/2020	Bond Future	9.31	Put			14,282.38000	14.28238	14,166,700	12.90	0.00	0	
R214	On	07/05/2020	Bond Future	9.31	Call			0.00000	0.00000	0,000	12.90	0.00	0	1,21
R214	On	07/05/2020	Bond Future	9.91	Put			10,109.04000	10.10904	9,993,360	12.90	0.00	0	
R214	On	07/05/2020	Bond Future	9.91	Call			0.00000	0.00000	0,000	12.90	0.00	0	1,21
R214	On	07/05/2020	Bond Future	10.66	Call			2.74000	0.00274	0,000	12.90	0.00	0	
R214	On	07/05/2020	Bond Future	10.66	Put			5,393.21000	5.39321	5,274,790	12.90	0.00	0	1,21
R214	On	06/08/2020	Bond Future	9.98	Call			276.79000	0.27679	362,640	23.14	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put			10,933.37000	10.93337	10,902,970	23.14	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call			281.57000	0.28157	368,330	23.14	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put			10,872.53000	10.87253	10,843,040	23.14	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call			272.07000	0.27207	357,020	23.14	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put			10,994.37000	10.99437	10,963,070	23.14	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call			962.69000	0.96269	1,109,630	23.58	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put			10,847.13000	10.84713	10,876,610	23.58	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call			972.33000	0.97233	1,120,010	23.58	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put			10,793.78000	10.79378	10,824,000	23.58	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call			953.12000	0.95312	1,099,320	23.58	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put			10,900.65000	10.90065	10,929,390	23.58	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call			1,469.62000	1.46962	1,640,320	23.09	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put			11,930.95000	11.93095	11,982,770	23.09	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call			1,480.81000	1.48081	1,652,120	23.09	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put			11,879.87000	11.87987	11,932,300	23.09	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call			1,458.48000	1.45848	1,628,580	23.09	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			11,982.16000	11.98216	12,033,380	23.09	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										0.00	0	25,62
Total for Bond										4,443,563,861.43	56,967	1,781,60
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			655.22500	655.22500	650.45600	650.45600				0.00	0	40
GOVI On 06/08/2020 GOVI			662.93700	662.93700	658.12100	658.12100				0.00	0	1,00
GOVI On 05/11/2020 GOVI			671.34100	671.34100	666.46600	666.46600				0.00	0	
GOVI On 04/02/2021 GOVI			679.81700	679.81700	674.88100	674.88100				0.00	0	
Total GOVI Future										0.00	0	1,40
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			695,340.00000	69.53400	647,650,000			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			695,440.00000	69.54400	647,750,000			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			695,240.00000	69.52400	647,550,000			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			700,090.00000	70.00900	651,930,000			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			700,190.00000	70.01900	652,030,000			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			699,990.00000	69.99900	651,830,000			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			713,740.00000	71.37400	664,990,000			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			713,840.00000	71.38400	665,090,000		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			713,640.00000	71.36400	664,890,000		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			760,690.00000	76.06900	711,330,000		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			760,790.00000	76.07900	711,430,000		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			760,590.00000	76.05900	711,230,000		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			691.84900	691.84900	684.35000	684.35000			0.00	0	
AL37	On	06/08/2020	Index Future			699.99200	699.99200	692.41400	692.41400			0.00	0	
AL37	On	05/11/2020	Index Future			708.86600	708.86600	701.19500	701.19500			0.00	0	
AL37	On	04/02/2021	Index Future			717.81500	717.81500	710.04700	710.04700			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	07/05/2020	Index Future			745.10300	745.10300	734.29900	734.29900			0.00	0	
AL7T	On	06/08/2020	Index Future			753.87300	753.87300	742.95200	742.95200			0.00	0	
AL7T	On	05/11/2020	Index Future			763.42900	763.42900	752.37300	752.37300			0.00	0	
AL7T	On	04/02/2021	Index Future			773.06700	773.06700	761.87200	761.87200			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	07/05/2020	Index Future			663.12500	663.12500	658.35500	658.35500			0.00	0	
ALBI	On	06/08/2020	Index Future			670.93000	670.93000	666.11300	666.11300			0.00	0	
ALBI	On	05/11/2020	Index Future			679.43500	679.43500	674.56000	674.56000			0.00	0	
ALBI	On	04/02/2021	Index Future			688.01200	688.01200	683.07700	683.07700			0.00	0	
Total ALBI Future												0.00	0	20
Total For ALBI												0.00	0	20
IGOV	On	07/05/2020	Index Future			251.39100	251.39100	250.11400	250.11400			203,626,710.00	81	15
IGOV	On	06/08/2020	Index Future			254.41200	254.41200	253.12400	253.12400			206,073,720.00	81	56
IGOV	On	05/11/2020	Index Future			257.69900	257.69900	256.39500	256.39500			0.00	0	
IGOV	On	04/02/2021	Index Future			261.01400	261.01400	259.69300	259.69300			0.00	0	
Total IGOV Future												409,700,430.00	162	76
Total For IGOV												409,700,430.00	162	76
Total for Index												409,700,430.00	162	97
5Y STN	On	21/12/2021	Interest Rate Swap			91.42000	91.42000	91.50000	91.50000			0.00	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 :										4,853,264,291.43	57,129	1,784,05
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.99671				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			6.53000	103.20088	6.53000	103.18277				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	105.06000	10.00000	105.03200				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	101.84377	11.37000	101.81320				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	102.01560	11.81000	101.98380				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	51.46328	100.00000	51.35000				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	44.88176	100.00000	44.78189				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	105.26900	10.00000	105.24200				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			4.60000	4.60000	4.60000	291.89144				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	Open Interest
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.34630				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.36668				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.67090				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	101.33394				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN13 On 14/05/2020 Spot Bond					0.00000	99.88261				0.00	0	
Total ABFN13 SPOT										0.00	0	
Total For ABFN13										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.65519				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.08530				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.20600				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	103.05778				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN20 On 30/05/2020 Spot Bond					0.00000	101.60863				0.00	600,000,000	300,000,000
Total ABFN20 SPOT										0.00	600,000,000	300,000,000
Total For ABFN20										0.00	600,000,000	300,000,000
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.98568				0.00	0	1,100,000,000

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 ABFN21 SPOT										0.00	0	1,100,000,00
Total For ABFN21										0.00	0	1,100,000,00
ABFN21 On 30/05/2024 Spot Bond					0.00000	101.83982				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.51455				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2020 Spot Bond					0.00000	100.46518				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN24 On 17/10/2024 Spot Bond					0.00000	101.70191				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.40589				0.00	0	560,000,00
Total ABFN26 SPOT										0.00	0	560,000,00
Total For ABFN26										0.00	0	560,000,00
ABFN26 On 29/08/2021 Spot Bond					0.00000	101.65288				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN27 On 29/08/2023 Spot Bond					0.00000	100.53100				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.83216				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	100.43574				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2021 Spot Bond					0.00000	101.69656				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.52895				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	102.42741				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.08767				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	99.30452				0.00	0	500,000,00
Total ABFN35 SPOT										0.00	0	500,000,00
Total For ABFN35										0.00	0	500,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.79180				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	99.90547				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.18982				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.24188				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.10885				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.10824				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.20316				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.58052				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.58838				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	100.59407				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.93111				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	102.25269				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK6 On 05/06/2020 Spot Bond					0.00000	101.79350				0.00	0	
Total ABK6 SPOT										0.00	0	
Total For ABK6										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	101.36158				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	156.02759				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	114.90672	100.00000	114.58097				0.00	0	
Total ABKI02/R212 SPOT										0.00	0	
Total For ABKI02/R212										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			5.47000	5.47000	5.47000	138.76826				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	40.89966	100.00000	40.79648				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.95000	8.95000	8.95000	125.59518				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	12.94566	100.00000	12.91316				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	96.37519				0.00	0	

Contract 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	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.91000	208.30313	3.91000	208.21640				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			5.15000	5.15000	5.15000	128.65416				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	167.21917				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.08000	5.08000	5.08000	201.00448				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.37000	7.37000	7.37000	102.33877				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			10.07500	10.07500	10.07500	105.89648				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			6.03000	6.03000	6.03000	101.26236				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			10.62000	10.62000	10.62000	103.31476				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			5.78000	103.93362	5.78000	103.91745				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			5.96000	99.86954	5.96000	99.85326				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	99.79876	9.20000	99.77366				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			6.73500	105.26310	6.73500	105.24394				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			6.08500	101.47644	6.08500	101.45973				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			6.19000	108.07353	6.19000	108.05543				0.00	0	2,000,000,00
Total ABS15 SPOT										0.00	0	2,000,000,00
Total For ABS15										0.00	0	2,000,000,00
ABS16 On 11/11/2025 Spot Bond			9.07000	105.51126	9.07000	105.48555				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.42000	106.29661	9.42000	106.26973				0.00	0	3,000,000,00
Total ABS17 SPOT										0.00	0	3,000,000,00
Total For ABS17										0.00	0	3,000,000,00
ABS18 On 26/09/2023 Spot Bond			6.61000	110.74675	6.61000	110.72718				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS6 On 01/06/2020 Spot Bond			5.08000	103.72466	5.08000	103.71028				0.00	0	
Total ABS6 SPOT										0.00	0	
Total For ABS6										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.77000	96.80749	9.77000	96.78240				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.48594	100.00000	10.46286				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.63000	3.63000	3.63000	301.03483				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			2.75000	164.30952	2.75000	164.24616				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	Open Interest
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			11.52000	11.52000	11.52000	101.53253				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	105.26900	10.00000	105.24200				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	101.16307				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL09€ On 20/12/2025 Spot Bond					0.00000	101.13819				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	101.10728				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14€ On 25/11/2020 Spot Bond			10.00000	105.26900	10.00000	105.24200				0.00	0	

Contract 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	101.11104				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL184 On 20/09/2022 Spot Bond					0.00000	100.40368				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	101.27317				0.00	0	100,000,00
Total ACL187 SPOT										0.00	0	100,000,00
Total For ACL187										0.00	0	100,000,00
ACL188 On 20/09/2020 Spot Bond					0.00000	101.13211				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	
ACL190 On 20/09/2022 Spot Bond					0.00000	101.13593				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.13593				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.15712				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.15712				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	100.01878				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	101.09610				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL218 On 11/05/2020 Spot Bond					0.00000	99.89562				0.00	0	
Total ACL218 SPOT										0.00	0	
Total For ACL218										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.12830				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	101.09108				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	101.07239				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.72646				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	103.09581				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.72423				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.73433				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.77218				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	96.98750				0.00	400,000,000	200,000,000
Total AGL02 SPOT										0.00	400,000,000	200,000,000
Total For AGL02										0.00	400,000,000	200,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	95.21747				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	Op Interest
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	98.62373				0.00	12,000,000	12,000,000
Total AGT01 SPOT										0.00	12,000,000	12,000,000
Total For AGT01										0.00	12,000,000	12,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	98.54701				0.00	15,000,000	1,015,000,000
Total AGT02 SPOT										0.00	15,000,000	1,015,000,000
Total For AGT02										0.00	15,000,000	1,015,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	95.22993				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.26021				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.08061				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.11823				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.25416				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.25213				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.27447				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.29680				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.36970				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.39193				0.00	0	

Contract 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	101.98695				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	101.76265				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			7.41000	109.06226	7.41000	109.04046				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.82323				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.90400				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.46890				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	102.14090				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	102.32155				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.82317				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.90391				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.46871				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	Op Intere
AHL1AI 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	
AHL1BI 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			136,142,300,000.00		1,361,423	4,161,280,70
Total AHY2U SPOT									136,142,300,000.00		1,361,423	4,161,280,70
Total For AHY2U									136,142,300,000.00		1,361,423	4,161,280,70
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			314,075,500,000.00		3,140,755	3,140,75
Total AIG2U SPOT									314,075,500,000.00		3,140,755	3,140,75
Total For AIG2U									314,075,500,000.00		3,140,755	3,140,75
AIR02 On 30/04/2023 Spot Bond			7.49000	111.20801	7.49000	111.18567				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.06000	111.65200	7.06000	111.63072				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			12.52000	90.15362	12.52000	90.12356				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.78000	165.59973	5.78000	165.52252				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	100.26734				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	101.98899				0.00	0	
Total APF05 SPOT										0.00	0	
Total For APF05										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	102.26115				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.02069				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.72683				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.20160				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.46053				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond					0.00000	101.26628				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			5.33000	218.57488	5.33000	218.47563				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03L On 07/12/2033 Spot Bond			5.34500	195.72989	5.34500	195.64092				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	Open Interest
Total For ASN064										0.00	0	
ASN07: On 20/06/2020 Spot Bond					0.00000	101.24530				0.00	0	
Total ASN078 SPOT										0.00	0	
Total For ASN078										0.00	0	
ASN08: On 20/09/2020 Spot Bond					0.00000	101.05738				0.00	0	
Total ASN080 SPOT										0.00	0	
Total For ASN080										0.00	0	
ASN08: On 20/06/2020 Spot Bond					0.00000	101.26237				0.00	0	
Total ASN083 SPOT										0.00	0	
Total For ASN083										0.00	0	
ASN08: On 03/09/2020 Spot Bond					0.00000	102.30099				0.00	0	
Total ASN084 SPOT										0.00	0	
Total For ASN084										0.00	0	
ASN08: On 01/10/2020 Spot Bond					0.00000	110.83608				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	100.25601				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09: On 10/11/2020 Spot Bond					0.00000	99.89800				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09: On 20/12/2020 Spot Bond					0.00000	96.57646				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN11: On 02/12/2020 Spot Bond					0.00000	101.65862				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	101.50144				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	101.40564				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	101.39323				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	162.31885	3.48000	162.25307				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	101.34773				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	93.34030				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.01830				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.01729				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			3.52500	162.19718	3.52500	162.13125				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	Open Interest
ASN15(On 31/05/2021 Spot Bond					0.00000	50.11831				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15(On 02/06/2021 Spot Bond					0.00000	101.69346				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15(On 31/03/2028 Spot Bond			5.99000	160.09359	5.99000	160.01808				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	99.94736				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16(On 19/08/2021 Spot Bond					0.00000	101.86346				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	101.63336				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	Open Interest
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	101.22191				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 12/06/2020 Spot Bond					0.00000	101.38397				0.00	0	
Total ASN190 SPOT										0.00	0	
Total For ASN190										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.93680				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.29000	96.99212	5.29000	96.94809				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	101.03255				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	101.04278				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	101.10076				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2021 Spot Bond					0.00000	102.05376				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	102.23714				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 28/08/2020 Spot Bond					0.00000	101.60357				0.00	0	

Contract 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	101.62056				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	101.59889				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.21943				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.03879				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	99.83005				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.86787				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.81920				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.45207				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.01176				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.08862				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.29402				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	101.25826				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			5.37500	5.37500	5.37500	89.05682				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	84.48347				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.04971				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.14838				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	99.89651				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	101.05494				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.40000	95.58152	5.40000	95.53785				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.10105				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.04291				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.04291				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	Open Interest
Total For ASN344										0.00	0	
ASN344 On 20/06/2024 Spot Bond					0.00000	101.03251				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.07076				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.06990				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.06990				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	101.70574				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.21310				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.05616				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.08233				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.03194				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	101.33826				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	101.33826				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.20194				0.00	0	

Contract 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	101.06239				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2020 Spot Bond					0.00000	101.74098				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	101.31525				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	101.05741				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	101.18195				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2020 Spot Bond					0.00000	101.68045				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2020 Spot Bond					0.00000	100.03522				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	101.55007				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	101.90995				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			6.66000	105.61458	6.66000	105.59568				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			6.49000	105.97075	6.49000	105.95235				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.05881	9.30000	101.03384				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	101.90555				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW25 On 08/05/2020 Spot Bond					0.00000	99.96050				0.00	0	236,000,00
Total BAW25 SPOT										0.00	0	236,000,00
Total For BAW25										0.00	0	236,000,00
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW26U SPOT										0.00	0	
Total For BAW26U										0.00	0	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW27U SPOT										0.00	0	
Total For BAW27U										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	102.45953				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.71945				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.48177				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.84437				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.37220				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA58 On 30/06/2020 Spot Bond					0.00000	101.40810				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	Open Interest
Total For BAYA58										0.00	0	
BAYA60 On 30/06/2020 Spot Bond			9.65500	9.65500	9.65500	104.64981				0.00	0	
Total BAYA60 SPOT										0.00	0	
Total For BAYA60										0.00	0	
BAYA61 On 30/06/2020 Spot Bond					0.00000	101.18004				0.00	0	
Total BAYA61 SPOT										0.00	0	
Total For BAYA61										0.00	0	
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.11400				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	102.49929				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.12341				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.39366				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.11408				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			9.26000	9.26000	9.26000	105.88132				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA68 On 30/06/2021 Spot Bond					0.00000	101.05285				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.05285				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.05285				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.13000	12.13000	12.13000	101.34374				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	101.91683				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	102.95819				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	102.01066				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	102.01073				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	102.13778				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.73986				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			000,000,000,000,000.00	30,000,000,000	15,000,000,000	
Total BAYA79 SPOT									10,000,000,000,000.00	30,000,000,000	15,000,000,000	
Total For BAYA79									10,000,000,000,000.00	30,000,000,000	15,000,000,000	
BAYB08 On 30/09/2020 Spot Bond					0.00000	102.62897				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB08 On 30/06/2020 Spot Bond					0.00000	101.45240				0.00	0	
Total BAYB11 SPOT										0.00	0	
Total For BAYB11										0.00	0	
BAYB11 On 30/06/2021 Spot Bond					0.00000	101.26467				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	101.28730				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	Open Interest
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.28730				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.28730				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.31109				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.28796				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.28796				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	105.12774				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	101.37644				0.00	0	
Total BC126 SPOT										0.00	0	
Total For BC126										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	99.90938				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	101.39299				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.07500	9.07500	9.07500	95.04129				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD302U On 18/04/2028 Spot Bond			100.00000	8.59596	100.00000	8.57693				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.99994				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	102.09114				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.82346				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			7.76000	103.03201	7.76000	103.01065				0.00	0	
Total BGL05 SPOT										0.00	0	
Total For BGL05										0.00	0	
BGL06 On 04/09/2020 Spot Bond					0.00000	102.61628				0.00	0	
Total BGL06 SPOT										0.00	0	
Total For BGL06										0.00	0	
BGL07 On 03/09/2022 Spot Bond			8.06000	109.83925	8.06000	109.81568				0.00	0	

Contract 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	101.89668				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL09 On 29/09/2020 Spot Bond			7.76000	102.51785	7.76000	102.49671				0.00	0	
Total BGL09 SPOT										0.00	0	
Total For BGL09										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.31643				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.96000	104.23873	7.96000	104.21663				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	105.57892				0.00	0	270,000,00
Total BGL12 SPOT										0.00	0	270,000,00
Total For BGL12										0.00	0	270,000,00
BGL13 On 20/08/2021 Spot Bond			7.44000	107.62738	7.44000	107.60579				0.00	0	27,000,00
Total BGL13 SPOT										0.00	0	27,000,00
Total For BGL13										0.00	0	27,000,00
BGL14 On 03/11/2021 Spot Bond					0.00000	103.27047				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	105.37139				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	102.10274				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	99.90735				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.57197				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	Open Interest
BGL19 On 29/09/2024 Spot Bond					0.00000	99.78144				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.46746				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID07 On 30/06/2020 Spot Bond					0.00000	101.00032				0.00	0	
Total BID07 SPOT										0.00	0	
Total For BID07										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.39574				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	99.93712				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	99.84485				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.80000	108.41301	6.80000	108.39309				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.34245				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.29973				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.92602				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	97.17593				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.09298				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	100.66740				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	101.94420				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.89502				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	101.23811				0.00	126,000,000	63,000,000
Total BPPF04 SPOT										0.00	126,000,000	63,000,000
Total For BPPF04										0.00	126,000,000	63,000,000
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.94330				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.31026				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.23827				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 23/07/2020 Spot Bond					0.00000	100.18147				0.00	0	104,000,000
Total BPPF16 SPOT										0.00	0	104,000,000
Total For BPPF16										0.00	0	104,000,000
BPPF1 On 19/11/2020 Spot Bond					0.00000	101.65022				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	101.72299				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.73887				0.00	0	

Contract 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	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	101.58259				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	100.99015				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.89313				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	Opt Intere
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			6.37500	100.00000	6.37500	99.98253				0.00	0	
Total CBL22 SPOT										0.00	0	
Total For CBL22										0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	100.67422				0.00	0	
Total CBL24 SPOT										0.00	0	
Total For CBL24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			6.46000	104.43403	6.46000	104.41579				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL27 On 12/05/2020 Spot Bond					0.00000	102.01068				0.00	0	
Total CBL27 SPOT										0.00	0	
Total For CBL27										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.85684				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.51484				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.47000	115.68421	8.47000	115.65799				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			10.05000	109.76635	10.05000	109.73695				0.00	0	330,000,00
Total CCT02 SPOT										0.00	0	330,000,00
Total For CCT02										0.00	0	330,000,00
CCT03 On 15/03/2025 Spot Bond			9.84000	106.55269	9.84000	106.52487				0.00	0	40,000,00
Total CCT03 SPOT										0.00	0	40,000,00

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 CCT03										0.00	0	40,000,00
CCT04 On 17/07/2027 Spot Bond			10.85000	99.70339	10.85000	99.67445				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	105.26930	10.00000	105.24180				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	101.19635				0.00	0	
Total CGR21 SPOT										0.00	0	
Total For CGR21										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	100.69509				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.37061				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR32 On 21/07/2020 Spot Bond					0.00000	100.32780				0.00	0	
Total CGR32 SPOT										0.00	0	
Total For CGR32										0.00	0	
CGR33 On 22/09/2020 Spot Bond					0.00000	101.24581				0.00	0	
Total CGR33 SPOT										0.00	0	
Total For CGR33										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	99.81988				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	101.22563				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.02354				0.00	0	

Contract 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	99.93313				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond					0.00000	100.93055				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.10300				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	102.04941				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.14946				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		77,000,000,000,000.00	770,000,000	770,000,000	
Total CL574U SPOT								77,000,000,000,000.00	770,000,000	770,000,000	
Total For CL574U								77,000,000,000,000.00	770,000,000	770,000,000	
CL575L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		210,000,000,000,000.00	2,100,000,000	2,100,000,000	
Total CL575U SPOT								210,000,000,000,000.00	2,100,000,000	2,100,000,000	
Total For CL575U								210,000,000,000,000.00	2,100,000,000	2,100,000,000	
CL576L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		402,500,000,000,000.00	4,025,000,000	8,050,000,000	
Total CL576U SPOT								402,500,000,000,000.00	4,025,000,000	8,050,000,000	
Total For CL576U								402,500,000,000,000.00	4,025,000,000	8,050,000,000	
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total CLA4U SPOT								0.00	0	0	
Total For CLA4U								0.00	0	0	
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total CLA5U SPOT								0.00	0	0	
Total For CLA5U								0.00	0	0	
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total CLA6U SPOT								0.00	0	0	
Total For CLA6U								0.00	0	0	
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total CLB1U SPOT								0.00	0	0	
Total For CLB1U								0.00	0	0	
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total CLC2U SPOT								0.00	0	0	
Total For CLC2U								0.00	0	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.44495		0.00	0	0	
Total CLN184 SPOT								0.00	0	0	
Total For CLN184								0.00	0	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	155.90199	3.14000	155.76266		0.00	0	0	
Total CLN193 SPOT								0.00	0	0	
Total For CLN193								0.00	0	0	
CLN198 On 13/09/2021 Spot Bond			3.45000	3.45000	3.45000	154.50983		0.00	0	0	
Total CLN198 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	Open Interest
Total For CLN198										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	105.26900	10.00000	105.24200				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	105.26900	10.00000	105.24200				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	105.26900	10.00000	105.24200				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			9.17000	103.48003	9.17000	103.45483				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	101.22202				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.57251				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			7.83000	110.26511	7.83000	110.24210				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			9.97000	111.10511	9.97000	111.07574				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	99.97744				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.13505				0.00	0	

Contract 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	108.45702				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2021 Spot Bond			6.65500	103.93630	6.65500	103.91781				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	99.99335	10.98000	99.96431				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			11.00000	101.37701	11.00000	101.34752				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	100.09038				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38 On 20/09/2024 Spot Bond			9.76000	109.45256	9.76000	109.42422				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	101.31621				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	101.08226				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN38 On 26/01/2021 Spot Bond					0.00000	100.14531				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	101.08859				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 20/06/2020 Spot Bond					0.00000	101.50605				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	99.84120				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	99.84242				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN400 On 20/06/2020 Spot Bond					0.00000	101.08850				0.00	0	
Total CLN400 SPOT										0.00	0	
Total For CLN400										0.00	0	
CLN406 On 20/06/2020 Spot Bond					0.00000	97.36293				0.00	0	
Total CLN406 SPOT										0.00	0	
Total For CLN406										0.00	0	
CLN407 On 20/06/2020 Spot Bond					0.00000	101.09473				0.00	0	
Total CLN407 SPOT										0.00	0	
Total For CLN407										0.00	0	
CLN409 On 18/07/2020 Spot Bond					0.00000	98.12068				0.00	0	
Total CLN409 SPOT										0.00	0	
Total For CLN409										0.00	0	
CLN410 On 20/09/2020 Spot Bond					0.00000	100.01238				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN411 On 20/09/2020 Spot Bond					0.00000	101.32502				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN412 On 18/07/2020 Spot Bond					0.00000	100.50119				0.00	0	
Total CLN412 SPOT										0.00	0	
Total For CLN412										0.00	0	
CLN413 On 20/09/2020 Spot Bond					0.00000	101.46254				0.00	0	
Total CLN413 SPOT										0.00	0	
Total For CLN413										0.00	0	
CLN415 On 20/09/2020 Spot Bond					0.00000	101.25652				0.00	0	
Total CLN415 SPOT										0.00	0	
Total For CLN415										0.00	0	
CLN416 On 18/07/2020 Spot Bond					0.00000	100.36334				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	Open Interest
Total For CLN416										0.00	0	
CLN416 On 23/09/2020 Spot Bond					0.00000	101.19005				0.00	0	
Total CLN418 SPOT										0.00	0	
Total For CLN418										0.00	0	
CLN418 On 20/12/2020 Spot Bond					0.00000	101.31870				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	100.38343				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN420 On 26/01/2021 Spot Bond					0.00000	100.19128				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	101.88193				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	101.57928				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	101.20058				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	101.14458				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	100.38203				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			6.55500	109.88586	6.55500	109.86639				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			3.45000	162.40004	3.45000	162.33435				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			7.40000	116.70130	7.40000	116.64177				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			7.64000	115.49788	7.64000	115.43824				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	101.35863				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	101.95817				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	102.27417				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	102.55537				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN461 On 15/02/2022 Spot Bond					0.00000	101.89231				0.00	0	23,055,600,00
Total CLN461 SPOT										0.00	0	23,055,600,00
Total For CLN461										0.00	0	23,055,600,00
CLN462 On 16/02/2022 Spot Bond			7.82500	107.66638	7.82500	107.64368				0.00	0	3,400,000,00
Total CLN462 SPOT										0.00	0	3,400,000,00
Total For CLN462										0.00	0	3,400,000,00
CLN464 On 13/03/2022 Spot Bond			7.26000	106.20645	7.26000	106.18586				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.41288				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.96853				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.73544				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	102.08712				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	102.01937				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	101.21299				0.00	0	
Total CLN476 SPOT										0.00	0	
Total For CLN476										0.00	0	
CLN476 On 29/11/2021 Spot Bond			100.00000	38.87642	100.00000	38.78990				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	101.92944				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	102.95064				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	102.72633				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			6.75500	108.37648	6.75500	108.35680				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 20/06/2022 Spot Bond					0.00000	101.52669				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN486 On 23/06/2021 Spot Bond			10.26000	107.58336	10.26000	109.53435				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			7.06000	106.70900	7.06000	106.68866				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.73099				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	101.21195				0.00	0	

Contract 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	101.63533				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			7.46000	111.20933	7.46000	111.18719				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.80468				0.00	0	75,000,00
Total CLN497 SPOT										0.00	0	75,000,00
Total For CLN497										0.00	0	75,000,00
CLN497 On 08/06/2022 Spot Bond					0.00000	103.50312				0.00	0	10,000,000,00
Total CLN498 SPOT										0.00	0	10,000,000,00
Total For CLN498										0.00	0	10,000,000,00
CLN498 On 20/05/2021 Spot Bond					0.00000	101.86388				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN500 On 10/10/2020 Spot Bond					0.00000	100.60667				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.64774				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.66740				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.66740				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2020 Spot Bond					0.00000	100.19012				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.58088				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	100.63919				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	93.17782				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51(On 15/09/2022 Spot Bond			9.96000	101.38295	9.96000	101.35617				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51(On 30/10/2022 Spot Bond			10.01000	100.16025	10.01000	100.13352				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51(On 25/11/2022 Spot Bond					0.00000	101.85466				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51(On 30/06/2022 Spot Bond			9.60000	103.33366	9.60000	103.80060				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52(On 12/03/2023 Spot Bond					0.00000	101.43520				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52(On 17/09/2020 Spot Bond					0.00000	101.28209				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN52(On 27/02/2023 Spot Bond					0.00000	101.68015				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52(On 13/05/2021 Spot Bond					0.00000	99.86351				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN52(On 09/09/2022 Spot Bond			9.20000	101.42774	9.20000	101.40294				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52(On 24/04/2021 Spot Bond					0.00000	100.19163				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	Opt Intere
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.80127				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	103.74725				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	103.25508				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	103.34153				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	101.38104				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	101.43520				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.15095				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.28664				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.30000	10.30000	10.30000	103.23707				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	98.52388				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.12552				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 16/08/2023 Spot Bond					0.00000	102.01160				0.00	0	5,000,000.00

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 CLN538 SPOT										0.00	0	5,000,000.00
Total For CLN538										0.00	0	5,000,000.00
CLN54(On 17/01/2024 Spot Bond					0.00000	100.38493				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54(On 20/12/2023 Spot Bond					0.00000	93.57100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54(On 30/05/2022 Spot Bond					0.00000	101.72409				0.00	0	14,200,000.00
Total CLN542 SPOT										0.00	0	14,200,000.00
Total For CLN542										0.00	0	14,200,000.00
CLN54(On 07/06/2023 Spot Bond					0.00000	106.90500				0.00	0	1,100,000.00
Total CLN543 SPOT										0.00	0	1,100,000.00
Total For CLN543										0.00	0	1,100,000.00
CLN54(On 17/01/2024 Spot Bond					0.00000	100.37765				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54(On 21/08/2026 Spot Bond			9.77000	103.19070	9.77000	103.16366				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54(On 29/03/2025 Spot Bond			9.82000	101.97392	9.82000	101.94736				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54(On 12/11/2025 Spot Bond			9.91000	100.87980	9.91000	100.85299				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN54(On 07/12/2025 Spot Bond			5.43000	5.43000	5.43000	103.27905				0.00	0	
Total CLN549 SPOT										0.00	0	
Total For CLN549										0.00	0	
CLN55(On 18/04/2028 Spot Bond					0.00000	270.75348				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55(On 07/12/2025 Spot Bond			5.43000	5.43000	5.43000	103.27820				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	102.06627				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN55: On 15/11/2023 Spot Bond					0.00000	99.81893				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55: On 12/11/2023 Spot Bond					0.00000	99.88156				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55: On 24/11/2024 Spot Bond					0.00000	101.80199				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55: On 17/01/2024 Spot Bond					0.00000	100.42127				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	146.89000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56: On 11/02/2026 Spot Bond					0.00000	99.89457				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56: On 12/11/2025 Spot Bond			10.16000	99.83810	10.16000	99.80960				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56: On 12/11/2025 Spot Bond			9.77000	99.88071	9.77000	101.44332				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56: On 08/02/2024 Spot Bond					0.00000	99.94831				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	101.73227				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.85268				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.62862				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.90022				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	99.84800				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.45461				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			10.00000	98.18737	10.00000	99.72961				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.87593				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.29743				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	99.89973				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.35854				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	101.22555				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.27631				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.88228				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/10/2024 Spot Bond					0.00000	100.72074				0.00	0	2,000,000,00
Total CLN580 SPOT										0.00	0	2,000,000,00
Total For CLN580										0.00	0	2,000,000,00
CLN580 On 10/05/2024 Spot Bond					0.00000	99.89804				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.66026				0.00	0	27,500,000,00
Total CLN582 SPOT										0.00	0	27,500,000,00
Total For CLN582										0.00	0	27,500,000,00
CLN582 On 16/09/2025 Spot Bond					0.00000	101.51384				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.25416				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.63284				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.16169				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.50448				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	101.28405				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.32004				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.49627				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	103.52123				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			5.62000	120.27221	5.62000	99.28415				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.78265				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN594 On 07/12/2025 Spot Bond					0.00000	101.57091				0.00	0	1,000,000,00
Total CLN594 SPOT										0.00	0	1,000,000,00
Total For CLN594										0.00	0	1,000,000,00
CLN595 On 27/06/2022 Spot Bond					0.00000	100.96073				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.78265				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	104.30143				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.85119				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.42538				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	101.32004				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.32004				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.57133				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	102.13884				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	101.90898				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	100.70890				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.34124				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	101.74855				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	100.14945	9.32000	100.12452				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	100.20732				0.00	0	

Contract 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	100.70609				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.50148				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	101.70987				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	101.66016				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2020 Spot Bond					0.00000	100.83854				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	101.29403				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.14460				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.19447				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	101.63281				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.11862				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.11829				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	100.11075				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	101.33118				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	100.12741				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			7.10000	107.12790	7.10000	107.10736				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	102.04180				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	100.09373				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			13.05000	78.09892	13.05000	78.07179				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2021 Spot Bond					0.00000	101.74495				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			10.47000	98.11606	10.47000	98.08856				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.03558				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/05/2021 Spot Bond					0.00000	101.74348				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.83639				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	99.89979				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.15377				0.00	0	100,000,00
Total CLN635 SPOT										0.00	0	100,000,00
Total For CLN635										0.00	0	100,000,00
CLN63 On 21/11/2024 Spot Bond					0.00000	101.76254				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.02936				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2021 Spot Bond					0.00000	101.95670				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	101.87493				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	102.15377				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.30627				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	101.76860				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.30573				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	100.03255				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.30703				0.00	0	

Contract 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	102.02936				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.68744				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	102.08049				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.78157				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.84675				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	101.47408				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	100.96684				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	101.76510				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.55960				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.75162				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.39022				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	100.99491				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	101.01919				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.99491				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	101.09393				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	64.56900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	77.28700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.36269				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	100.26319				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.29713				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			000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total CLN668 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For CLN668									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
CLN81 On 18/04/2028 Spot Bond			9.07500	95.06434	9.07500	95.04129			0.00	0		
Total CLN81 SPOT									0.00	0		
Total For CLN81									0.00	0		
CLNF1 On 20/06/2020 Spot Bond					0.00000	101.10096				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	101.94226			0.00	0	
Total CLNF16 SPOT									0.00	0	
Total For CLNF16									0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.86000	113.93604	8.86000	113.90906			0.00	0	
Total COJ05 SPOT									0.00	0	
Total For COJ05									0.00	0	
COJ07 On 23/03/2021 Spot Bond			6.74500	104.66659	6.74500	104.64771			0.00	0	
Total COJ07 SPOT									0.00	0	
Total For COJ07									0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.12000	110.21757	10.12000	110.18784			0.00	0	
Total COJ08 SPOT									0.00	0	
Total For COJ08									0.00	0	
COJG0 On 09/06/2024 Spot Bond			7.24000	114.38607	7.24000	114.36384			0.00	0	
Total COJG01 SPOT									0.00	0	
Total For COJG01									0.00	0	
COT01 On 03/04/2023 Spot Bond			7.89500	103.91299	7.89500	103.89101			0.00	0	
Total COT01 SPOT									0.00	0	
Total For COT01									0.00	0	
COT02 On 03/04/2028 Spot Bond			11.33000	95.09674	11.33000	95.06812			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			11.42000	93.76847	11.42000	93.74003			0.00	0	
Total COT03 SPOT									0.00	0	
Total For COT03									0.00	0	
CPV01 On 30/06/2029 Spot Bond			10.16000	10.16000	10.16000	107.01719		10,160,000,000,000.00	1,000,000,000	500,000,00	
Total CPV01 SPOT								10,160,000,000,000.00	1,000,000,000	500,000,00	
Total For CPV01								10,160,000,000,000.00	1,000,000,000	500,000,00	
CS002 On 17/12/2020 Spot Bond					0.00000	101.28741			0.00	0	
Total CS002 SPOT									0.00	0	
Total For CS002									0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.46090			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	101.04819				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.19603				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.03746				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	101.33293				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/09/2020 Spot Bond					0.00000	101.43078				0.00	0	
Total DENG92 SPOT										0.00	0	
Total For DENG92										0.00	0	
DENG9 On 23/09/2020 Spot Bond					0.00000	100.98656				0.00	0	
Total DENG93 SPOT										0.00	0	
Total For DENG93										0.00	0	
DENG9 On 27/09/2020 Spot Bond					0.00000	100.95851				0.00	0	
Total DENG94 SPOT										0.00	0	
Total For DENG94										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	101.43079				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	100.07976				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.09634				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	102.08031				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.74442				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.64994				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			80,000,000,000,000.00	800,000,000	400,000,000	
Total DSY02U SPOT									80,000,000,000,000.00	800,000,000	400,000,000	
Total For DSY02U									80,000,000,000,000.00	800,000,000	400,000,000	
DSY03 On 21/11/2024 Spot Bond			10.22000	10.22000	10.22000	105.61503			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	102.03308			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			6.99000	105.59699	6.99000	105.57717			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			7.01000	109.38421	7.01000	109.36351		232,778,967,000.00		33,206,700	11,790,293,50
Total DV23 SPOT								232,778,967,000.00		33,206,700	11,790,293,50
Total For DV23								232,778,967,000.00		33,206,700	11,790,293,50
DV23/R On 27/02/2023 Spot Bond			100.00000	20.87579	100.00000	20.82933			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	20.87579	100.00000	20.82933			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			6.93000	111.11019	6.93000	111.08940			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	102.04839	9.69000	102.02187			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.04839	9.69000	102.02187			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			12.81500	88.05378	12.81500	88.02373			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	102.13386	10.10000	102.10621			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.13386	10.10000	102.10621			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	101.21267			0.00	0	
Total DVC031 SPOT									0.00	0	
Total For DVC031									0.00	0	
DVF20C On 31/08/2020 Spot Bond					0.00000	101.57160			0.00	0	
Total DVF20C SPOT									0.00	0	
Total For DVF20C									0.00	0	
DVF20D On 23/10/2020 Spot Bond					0.00000	100.28937			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	101.64817				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.37324				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	101.10020				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22f On 24/10/2022 Spot Bond					0.00000	100.50454				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.69132				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.15171				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.49270				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.16231				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	101.52339				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2f On 31/05/2024 Spot Bond					0.00000	101.60544				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2f On 31/05/2026 Spot Bond					0.00000	102.13057				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	100.07292				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.07489				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.07674				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	86.20299	100.00000	86.01269				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	105.41827	5.30000	105.40315				0.00	0	
Total E174 SPOT										0.00	0	
Total For E174										0.00	0	
E175 On 01/08/2021 Spot Bond			5.90000	112.45272	5.90000	112.43475				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			6.46500	107.04801	6.46500	107.02951				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.37000	109.93933	7.37000	109.91771				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.59000	96.67759	5.59000	96.63308				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			5.29000	86.15244	5.29000	86.11334				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	Open Interest
EL037/I On 31/01/2037 Spot Bond			2.25000	129.14175	2.25000	129.09371				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	123.28192	5.29000	123.22615				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.23000	110.77447	5.23000	110.72436				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.14000	108.39000	5.14000	108.34123				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.25000	99.15676	5.25000	99.11195				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.26000	88.12624	5.26000	88.08632				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	129.14175	2.25000	129.09371				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	129.07290				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	127.02636				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			6.58500	103.72678	6.58500	103.70835				0.00	0	
Total EMM01 SPOT										0.00	0	
Total For EMM01										0.00	0	
EMM02 On 11/03/2021 Spot Bond			6.44000	105.09059	6.44000	105.07249				0.00	0	
Total EMM02 SPOT										0.00	0	
Total For EMM02										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.67000	98.07865	10.67000	98.05095				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.36500	12.36500	12.36500	94.99882				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.68500	12.68500	12.68500	93.95954				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.57000	10.57000	10.57000	103.04751				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.42000	10.42000	10.42000	103.55103				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.73500	12.73500	12.73500	81.93518				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	101.69421				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01S On 23/04/2021 Spot Bond					0.00000	101.64410				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	101.57710				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	101.35466				0.00	0	
Total ENX06 SPOT										0.00	0	
Total For ENX06										0.00	0	
ENX07 On 01/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
EPF007 On 02/09/2020 Spot Bond					0.00000	101.58027				0.00	0	
Total EPF007 SPOT										0.00	0	
Total For EPF007										0.00	0	
EPF011 On 12/06/2020 Spot Bond					0.00000	101.50595				0.00	0	
Total EPF011 SPOT										0.00	0	
Total For EPF011										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	100.25625				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	102.03916				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.60503				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	101.41625				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF017 On 07/09/2023 Spot Bond					0.00000	101.43948				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.38931				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	101.38390				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.96835				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF04U SPOT										0.00	0	
Total For EPF04U										0.00	0	
EPF05U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF05U SPOT										0.00	0	
Total For EPF05U										0.00	0	
EPF08U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF08U SPOT										0.00	0	
Total For EPF08U										0.00	0	
EPF09U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF09U SPOT										0.00	0	
Total For EPF09U										0.00	0	
EPF10U On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF10U SPOT										0.00	0	
Total For EPF10U										0.00	0	
EPF11U On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF11U SPOT										0.00	0	
Total For EPF11U										0.00	0	
EPF12U 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	
EPF13U On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF13U SPOT										0.00	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 EPF13U										0.00	0	
EPFC4: On 07/11/2020 Spot Bond					0.00000	99.97102				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4: On 12/03/2021 Spot Bond					0.00000	101.49422				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.78919				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	101.54607				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.57172				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.32942				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	101.85177				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	101.79846				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.93700				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	101.80911				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1: On 25/11/2020 Spot Bond			10.00000	105.26900	10.00000	105.24200				0.00	0	
Total ERS12/JIBAR SPOT										0.00	0	
Total For ERS12/JIBAR										0.00	0	
ERSA2 On 17/08/2020 Spot Bond					0.00000	102.02264				0.00	0	
Total ERS21 SPOT										0.00	0	
Total For ERS21										0.00	0	
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.79846				0.00	0	
Total ERS24 SPOT										0.00	0	
Total For ERS24										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.86237				0.00	0	
Total ERS25 SPOT										0.00	0	
Total For ERS25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.78145				0.00	0	
Total ERS26 SPOT										0.00	0	
Total For ERS26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.75584				0.00	0	
Total ERS27 SPOT										0.00	0	
Total For ERS27										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.75000	110.73550	6.75000	110.71530			477,598,950,000.00	70,755,400	1,874,547,800	
Total ES23 SPOT									477,598,950,000.00	70,755,400	1,874,547,800	
Total For ES23									477,598,950,000.00	70,755,400	1,874,547,800	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.77212	10.00000	102.74457			0.00	0		
Total ES23/R2023 SPOT									0.00	0	0	
Total For ES23/R2023									0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.71000	92.50052	9.71000	92.47657			10,852,438,789,000.00	1,117,655,900	17,197,196,000	
Total ES26 SPOT									10,852,438,789,000.00	1,117,655,900	17,197,196,000	
Total For ES26									10,852,438,789,000.00	1,117,655,900	17,197,196,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.71785	7.85000	100.69667			0.00	0		
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	
ES33 On 15/09/2033 Spot Bond			12.36500	69.61392	12.48000	69.02925			1,526,987,235,500.00	123,492,700	5,818,986,700	
Total ES33 SPOT									1,526,987,235,500.00	123,492,700	5,818,986,700	
Total For ES33									1,526,987,235,500.00	123,492,700	5,818,986,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES33/R On 15/09/2033 Spot Bond			7.50000	101.04582	7.50000	101.02562				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.81500	68.77498	12.81500	68.75166			951,506,061,000.00		74,249,400	6,663,502,80
Total ES42 SPOT									951,506,061,000.00		74,249,400	6,663,502,80
Total For ES42									951,506,061,000.00		74,249,400	6,663,502,80
ES42/R On 25/04/2042 Spot Bond			8.50000	100.25049	8.50000	100.22770				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ESF01U SPOT										0.00	0	
Total For ESF01U										0.00	0	
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ESF02U SPOT										0.00	0	
Total For ESF02U										0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.30972				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	101.36798				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.70856				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	101.10101				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	13.54072	100.00000	13.50718				0.00	0	
Total FFA1U SPOT										0.00	0	
Total For FFA1U										0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	21.97178	100.00000	21.91736				0.00	0	
Total FFB1U SPOT										0.00	0	
Total For FFB1U										0.00	0	
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF03U SPOT										0.00	0	

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 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	
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	99.86779				0.00	0	
Total FIFB12 SPOT										0.00	0	
Total For FIFB12										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	98.86458				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.78183				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.83813				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.83134				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.03027				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC33 On 03/06/2020 Spot Bond					0.00000	101.49466				0.00	0	
Total FIFC33 SPOT										0.00	0	
Total For FIFC33										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	99.91009				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	103.38877				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	102.48735				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			6.81000	6.81000	6.81000	107.48212				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB16 On 08/07/2020 Spot Bond					0.00000	101.24058				0.00	0	200,000,00
Total FRB16 SPOT										0.00	0	200,000,00
Total For FRB16										0.00	0	200,000,00
FRB17 On 08/01/2022 Spot Bond					0.00000	103.88656				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.91571				0.00	0	190,000,00
Total FRB18 SPOT										0.00	0	190,000,00
Total For FRB18										0.00	0	190,000,00
FRB19 On 14/04/2021 Spot Bond			7.96000	104.62620	7.96000	104.60389				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	102.48439				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	105.53453				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.21264				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	99.98135				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	97.59504				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	96.75430				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	97.34209				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			10.27000	103.94370	10.27000	103.91526				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			2.85000	164.03494	2.85000	163.97126				0.00	0	
Total FRBI22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			3.46000	3.46000	3.46000	302.67321				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.95000	4.95000	4.95000	129.78894				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			5.40000	166.71943	5.40000	166.64342				0.00	0	2,000,000,00
Total FRBI28 SPOT										0.00	0	2,000,000,00
Total For FRBI28										0.00	0	2,000,000,00
FRBI29 On 31/03/2029 Spot Bond			5.32000	5.32000	5.32000	89.44386				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.66000	5.66000	5.66000	189.49362				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.51500	81.76851	5.51500	81.73097				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.55000	82.62258	5.55000	82.58451				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	
FRC121 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC12U SPOT										0.00	0	
Total For FRC12U										0.00	0	
FRC16: On 31/01/2025 Spot Bond			5.80000	5.80000	5.80000	125.04391				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	47.40312				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	105.26900	10.00000	105.24200				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	101.87322				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	
FRC21: On 07/05/2020 Spot Bond					0.00000	99.96655				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	162.10262	3.56000	162.03658				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC22: On 20/05/2020 Spot Bond					0.00000	101.84343				0.00	0	
Total FRC225 SPOT										0.00	0	
Total For FRC225										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC23: On 31/01/2022 Spot Bond			4.42000	159.80183	4.42000	159.73301				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	101.69940				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	94.69358				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	95.10935				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	96.01993				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	100.69975				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	100.69180				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	100.53625				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	95.35863				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25: On 19/10/2020 Spot Bond					0.00000	100.53425				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	102.28424				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.35189				0.00	0	
Total FRC252 SPOT										0.00	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 FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.25723				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC25: On 08/05/2020 Spot Bond					0.00000	99.95377				0.00	0	
Total FRC258 SPOT										0.00	0	
Total For FRC258										0.00	0	
FRC26: On 10/10/2020 Spot Bond					0.00000	100.59820				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC26: On 13/07/2020 Spot Bond					0.00000	100.61661				0.00	0	
Total FRC262 SPOT										0.00	0	
Total For FRC262										0.00	0	
FRC26: On 13/07/2020 Spot Bond					0.00000	100.67732				0.00	0	
Total FRC264 SPOT										0.00	0	
Total For FRC264										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	102.95139				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.42584				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.08440				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	102.49968				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	100.10405	9.80000	100.07803				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	101.38839				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC275 On 12/12/2020 Spot Bond					0.00000	101.39132				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC276 On 04/03/2021 Spot Bond					0.00000	101.52084				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC277 On 21/11/2022 Spot Bond					0.00000	101.77269				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	101.16959				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	107.03854				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 26/01/2021 Spot Bond					0.00000	100.52306				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC283 On 11/11/2024 Spot Bond					0.00000	102.43076				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	101.14580				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	105.19424				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	101.06618				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	102.28859				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	

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 26/01/2021 Spot Bond					0.00000	100.14531				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.07083				0.00	0	800,000,00
Total FRC292 SPOT										0.00	0	800,000,00
Total For FRC292										0.00	0	800,000,00
FRC29: On 18/04/2021 Spot Bond					0.00000	100.24700				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.24294				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.95307				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.97521				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	101.79799				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.29395				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.15579				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 30/11/2020 Spot Bond					0.00000	102.71900				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.24246				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.90871				0.00	0	
Total FRC303 SPOT										0.00	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 FRC303										0.00	0	
FRC303 On 28/12/2020 Spot Bond					0.00000	100.82242				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC304 On 06/11/2023 Spot Bond					0.00000	99.98026				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.60087				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 12/08/2020 Spot Bond					0.00000	101.76143				0.00	0	
Total FRC307 SPOT										0.00	0	
Total For FRC307										0.00	0	
FRC307 On 31/05/2024 Spot Bond					0.00000	102.11829				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	101.05120				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	101.15456				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 23/02/2021 Spot Bond					0.00000	100.95000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	99.18000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC312 On 20/06/2024 Spot Bond					0.00000	101.23177				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 23/02/2021 Spot Bond					0.00000	107.20000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC314 On 13/10/2026 Spot Bond					0.00000	74.37683				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.40996				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.08555				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	91.97053				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.23166				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	100.19900				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC321 On 20/12/2024 Spot Bond					0.00000	101.39080				0.00	0	
Total FRC322 SPOT										0.00	0	
Total For FRC322										0.00	0	
FRC322 On 20/12/2024 Spot Bond					0.00000	101.25162				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.16315				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.81550				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.23181				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	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
FRC327 On 30/09/2022 Spot Bond					0.00000	100.84242				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	101.63939				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	99.98425				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.34585				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	100.01675				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC332 On 02/02/2021 Spot Bond					0.00000	100.01675				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC333 On 14/05/2024 Spot Bond					0.00000	101.70787				0.00	0	
Total FRC333 SPOT										0.00	0	
Total For FRC333										0.00	0	
FRC334 On 05/03/2021 Spot Bond					0.00000	101.42131				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	101.49249				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC336 On 13/09/2021 Spot Bond					0.00000	101.08704				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	100.15506				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	160.31819				0.00	0	
Total FRC66 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			4.14000	4.14000	4.14000	160.47827				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	160.53168				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD17U SPOT										0.00	0	
Total For FRD17U										0.00	0	
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD19U SPOT										0.00	0	
Total For FRD19U										0.00	0	
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD20U SPOT										0.00	0	
Total For FRD20U										0.00	0	
FRD23 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD23U SPOT										0.00	0	
Total For FRD23U										0.00	0	
FRD24 On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD24U SPOT										0.00	0	
Total For FRD24U										0.00	0	
FRD25 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	
FRD26 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD26U SPOT										0.00	0	
Total For FRD26U										0.00	0	
FRD27 On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD27U SPOT										0.00	0	
Total For FRD27U										0.00	0	
FRD28 On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD28U SPOT										0.00	0	
Total For FRD28U										0.00	0	
FRD29 On 15/04/2023 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 FRD29U SPOT										0.00	0	
Total For FRD29U										0.00	0	
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD30U SPOT										0.00	0	
Total For FRD30U										0.00	0	
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD33U SPOT										0.00	0	
Total For FRD33U										0.00	0	
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	80.17563	5.99000	80.13795				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.19000	98.29663	5.19000	98.25229				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.10903				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.07033				0.00	0	
Total FRJ20 SPOT										0.00	0	
Total For FRJ20										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.63680				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.04069				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	99.17466				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	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
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.50777				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.32461				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	99.95522				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	102.27808				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	99.34737				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS01U SPOT										0.00	0	
Total For FRS01U										0.00	0	
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS02U SPOT										0.00	0	
Total For FRS02U										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.73800	4.73800	4.73800	108.74156				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.11000	5.11000	5.11000	99.31109				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.45719				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.19149				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.25000	97.51136	5.25000	97.46722				0.00	0	
Total FRS108 SPOT										0.00	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 FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.28000	197.02922	5.28000	196.93999				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.39000	95.70870	5.39000	95.66501				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.31000	5.31000	5.31000	196.33910				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			5.35000	127.58884	5.35000	127.53073				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	120.41620	3.70500	120.36668				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.39000	95.70870	5.39000	95.66501				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.43000	194.04675	5.43000	193.95809				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.48000	193.06500	5.48000	192.97656				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.88000	162.41740	4.88000	130.18882				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.51000	192.47892	5.51000	192.39059				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.39000	95.70870	5.39000	95.66501				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			5.80000	162.19382	5.80000	162.11814				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.14000	86.72003	6.14000	86.67871				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS128 On 31/03/2028 Spot Bond			5.69000	163.42419	5.69000	163.34841				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS130 On 31/03/2028 Spot Bond			5.75000	162.75177	5.75000	162.67604				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.02000	182.84545	6.02000	182.75907				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS133 On 31/01/2038 Spot Bond			6.07000	87.51352	6.07000	87.47199				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.39000	5.39000	5.39000	95.66501				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.39000	95.70870	5.39000	95.66501				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.56000	164.89207	5.56000	164.81616				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.79000	187.11388	5.79000	187.02662				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS140 On 31/03/2028 Spot Bond			5.69000	163.42419	5.69000	163.34841				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS141 On 31/03/2028 Spot Bond			5.69000	163.42419	5.69000	163.34841				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS144 On 31/03/2028 Spot Bond			5.98000	160.20334	5.98000	160.12784				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.65000	125.92499	5.65000	125.86662				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			3.26000	162.91543	3.26000	162.85038				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			6.04000	159.54609	6.04000	159.47063				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			6.08000	159.10965	6.08000	159.03423				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.62000	126.09025	5.62000	126.03190				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.50000	165.57462	5.50000	165.49868				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			6.09000	6.09000	6.09000	158.92533				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 20/06/2022 Spot Bond					0.00000	16.95774				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS158 On 06/06/2023 Spot Bond					0.00000	18.54014				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS159 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS15U SPOT										0.00	0	
Total For FRS15U										0.00	0	
FRS160 On 06/06/2024 Spot Bond					0.00000	20.28254				0.00	0	
Total FRS160 SPOT										0.00	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 FRS160										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	23.28621				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16 On 20/06/2022 Spot Bond					0.00000	15.62827				0.00	0	
Total FRS162 SPOT										0.00	0	
Total For FRS162										0.00	0	
FRS16 On 06/06/2023 Spot Bond					0.00000	16.95314				0.00	0	
Total FRS163 SPOT										0.00	0	
Total For FRS163										0.00	0	
FRS16 On 06/06/2024 Spot Bond					0.00000	18.43986				0.00	0	
Total FRS164 SPOT										0.00	0	
Total For FRS164										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	21.04947				0.00	0	
Total FRS165 SPOT										0.00	0	
Total For FRS165										0.00	0	
FRS16 On 01/08/2022 Spot Bond					0.00000	14.54768				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS16 On 01/08/2022 Spot Bond					0.00000	14.49290				0.00	0	
Total FRS168 SPOT										0.00	0	
Total For FRS168										0.00	0	
FRS16 On 01/08/2021 Spot Bond					0.00000	13.19294				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	18.42792				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.32832				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.35658				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS174 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	
FRS175 On 26/01/2024 Spot Bond					0.00000	17.02783				0.00	0	
Total FRS175 SPOT										0.00	0	
Total For FRS175										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	17.02782				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS177 On 19/07/2024 Spot Bond					0.00000	19.33411				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	101.31356				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	101.02679				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS183 On 04/10/2021 Spot Bond					0.00000	104.43894				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	107.77610				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	124.31128				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	141.48992				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	123.20112				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS194 On 19/06/2026 Spot Bond					0.00000	30.82766				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS195 On 19/06/2026 Spot Bond					0.00000	51.64529				0.00	0	
Total FRS195 SPOT										0.00	0	
Total For FRS195										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS198 On 03/08/2020 Spot Bond					0.00000	122.84747				0.00	0	
Total FRS198 SPOT										0.00	0	
Total For FRS198										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	99.99990				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.98840				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.71621				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	99.88907				0.00	0	
Total FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS205 On 15/03/2021 Spot Bond					0.00000	101.21411				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.62615				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	107.01457				0.00	0	
Total FRS207 SPOT										0.00	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 FRS207										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	118.14167				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS208 On 18/11/2024 Spot Bond					0.00000	101.80991				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 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	
FRS210 On 20/12/2020 Spot Bond					0.00000	208.23832				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS211 On 04/09/2020 Spot Bond					0.00000	111.00279				0.00	0	
Total FRS212 SPOT										0.00	0	
Total For FRS212										0.00	0	
FRS212 On 03/09/2021 Spot Bond					0.00000	110.09911				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	100.03051				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS215 SPOT										0.00	0	
Total For FRS215										0.00	0	
FRS215 On 20/02/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS216 SPOT										0.00	0	
Total For FRS216										0.00	0	
FRS216 On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total FRS217 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For FRS217									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
FRS36 On 07/12/2023 Spot Bond			3.26000	3.26000	3.26000	304.61474			0.00	0		
Total FRS36 SPOT									0.00	0		
Total For FRS36									0.00	0		
FRS37 On 07/12/2023 Spot Bond			3.15000	305.81012	3.15000	305.68905			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.87000	3.87000	3.87000	298.74025				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			3.05000	163.48759	3.05000	163.42323				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	100.12071				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			2.75000	164.30952	2.75000	164.24616				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.01613				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.09000	91.14791	5.09000	91.10704				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.80000	65.19830	4.80000	94.98779				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.77000	4.77000	4.77000	130.82006				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.84000	4.84000	4.84000	130.41796				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.06000	4.06000	4.06000	296.93887				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX20 On 01/10/2020 Spot Bond			5.70000	102.01715	5.70000	102.00158				0.00	0	
Total FRX20 SPOT										0.00	0	
Total For FRX20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX23 On 28/02/2023 Spot Bond			7.13000	7.13000	7.13000	102.94608				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.51000	112.70484	8.51000	112.67918				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.57000	107.56577	8.57000	107.54097				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.99000	103.33522	8.99000	103.31040				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			8.66000	109.40945	8.66000	109.38425				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.14000	108.36022	9.14000	108.33361				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.83500	96.11005	10.83500	96.08219				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			11.17500	91.57208	11.17500	91.54473				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.88500	98.60937	10.88500	98.58082				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.54500	65.98112	12.54500	65.95918				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS3A5L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3A5U SPOT										0.00	0	
Total For FS3A5U										0.00	0	
FS3B1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3B1U SPOT										0.00	0	

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 FS3B1U										0.00	0	
FS3C1 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	
FS3D1 On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3D1U SPOT										0.00	0	
Total For FS3D1U										0.00	0	
FS4A4 On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A4U SPOT										0.00	0	
Total For FS4A4U										0.00	0	
FS4A5 On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A5U SPOT										0.00	0	
Total For FS4A5U										0.00	0	
FS4B1 On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4B1U SPOT										0.00	0	
Total For FS4B1U										0.00	0	
FS4C1 On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4C1U SPOT										0.00	0	
Total For FS4C1U										0.00	0	
FS4D1 On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4D1U SPOT										0.00	0	
Total For FS4D1U										0.00	0	
FS5A3 On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A3U SPOT										0.00	0	
Total For FS5A3U										0.00	0	
FS5A4 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A4U SPOT										0.00	0	
Total For FS5A4U										0.00	0	
FS5A5 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A5U SPOT										0.00	0	
Total For FS5A5U										0.00	0	
FS5B1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5B1U SPOT										0.00	0	
Total For FS5B1U										0.00	0	
FS5C1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS5C1U SPOT										0.00	0	
Total For FS5C1U										0.00	0	
FS5D1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5D1U SPOT										0.00	0	
Total For FS5D1U										0.00	0	
FS5E1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5E1U SPOT										0.00	0	
Total For FS5E1U										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	101.08290				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.15321				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.71639				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	101.60785				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.66518				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.69998				0.00	0	25,000,00
Total FS7A3 SPOT										0.00	0	25,000,00
Total For FS7A3										0.00	0	25,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.71022				0.00	0	55,000,00
Total FS7B1 SPOT										0.00	0	55,000,00
Total For FS7B1										0.00	0	55,000,00
GBL03 On 16/11/2020 Spot Bond					0.00000	102.98115				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	102.16605				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.27916				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	103.67600				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.57841				0.00	0	50,000,00
Total GH5A21 SPOT										0.00	0	50,000,00
Total For GH5A21										0.00	0	50,000,00
GH5A3 On 25/11/2026 Spot Bond					0.00000	103.55728				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	103.68945				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	104.59689				0.00	0	
Total GH5C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GH5C1										0.00	0	
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB07U SPOT										0.00	0	
Total For GRB07U										0.00	0	
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB16U SPOT										0.00	0	
Total For GRB16U										0.00	0	
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB17U SPOT										0.00	0	
Total For GRB17U										0.00	0	
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB18U SPOT										0.00	0	
Total For GRB18U										0.00	0	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB19U SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRB28U SPOT										0.00	0	
Total For GRB28U										0.00	0	
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB29U SPOT										0.00	0	
Total For GRB29U										0.00	0	
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB30U SPOT										0.00	0	
Total For GRB30U										0.00	0	
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB31U SPOT										0.00	0	
Total For GRB31U										0.00	0	
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB32U SPOT										0.00	0	
Total For GRB32U										0.00	0	
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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			4.92000	99.40336	4.92000	99.35929				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	103.65559				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.49092				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT12 On 24/06/2020 Spot Bond					0.00000	101.07602				0.00	0	
Total GRT12 SPOT										0.00	0	
Total For GRT12										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	102.26560				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT16 On 17/10/2021 Spot Bond					0.00000	101.33361				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.96000	110.15051	6.96000	110.12992				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.83721				0.00	180,000,000	90,000,000
Total GRT19 SPOT										0.00	180,000,000	90,000,000
Total For GRT19										0.00	180,000,000	90,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	101.85288				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			10.22000	99.47437	10.22000	99.44728				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.31856				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.60308				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.93412				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.82832				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.78445				0.00	7,900,000,000	7,900,000,000
Total GRT26G SPOT										0.00	7,900,000,000	7,900,000,000
Total For GRT26G										0.00	7,900,000,000	7,900,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	100.99498				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	101.34788				0.00	0	
Total GRT28 SPOT										0.00	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 GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.37824				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.83251				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.57611				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.86623				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.12934				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.62123				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.31119				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.84788				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.07748				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	101.68973				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.91458				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.76555				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.96053				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.98334				0.00	0	
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	101.57174				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.87841				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	101.47589				0.00	0	
Total HC5T2 SPOT										0.00	0	
Total For HC5T2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL02U SPOT										0.00	0	
Total For HIL02U										0.00	0	
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL03U SPOT										0.00	0	
Total For HIL03U										0.00	0	
HILB06 On 11/07/2020 Spot Bond					0.00000	100.61605				0.00	0	
Total HILB06 SPOT										0.00	0	
Total For HILB06										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.62232				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.00323				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.94470				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	101.42478				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.65761				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.48097				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	105.26900	10.00000	105.24200				0.00	0	
Total HPF04/JIBAR SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HPF04/JIBAR										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.88287				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.84965				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.84024				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			4.68500	103.72996	4.68500	103.71679				0.00	0	
Total HWAY20 SPOT										0.00	0	
Total For HWAY20										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			100.00000	84.87666	100.00000	84.68888				0.00	0	
Total HWAY20/R207 SPOT										0.00	0	
Total For HWAY20/R207										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.77000	299.81740	3.77000	299.69370				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.96000	3.96000	3.96000	301.48983				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.32000	72.14650	5.32000	89.10850				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.56000	80.70354	12.56000	80.67653				0.00	0	350,000,00
Total HWAY34 SPOT										0.00	0	350,000,00
Total For HWAY34										0.00	0	350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.45667	100.00000	11.43117				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.49000	80.55928	12.49000	80.53246				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	11.45618	100.00000	11.43068				0.00	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 HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.58508				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	100.16991				0.00	0	3,858,000,00
Total HWF12 SPOT										0.00	0	3,858,000,00
Total For HWF12										0.00	0	3,858,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	101.58527				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	105.26900	10.00000	105.24200				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			4.15000	134.50114	4.20000	134.14771			189,937,370,980,000.00	45,768,041,200	230,931,731,200	
Total I2025 SPOT									19,937,370,980,000.00	45,768,041,200	230,931,731,200	
Total For I2025									19,937,370,980,000.00	45,768,041,200	230,931,731,200	
I2029 On 31/03/2029 Spot Bond			4.45000	95.86618	4.45000	95.82489			145,290,275,000,000.00	32,649,500,000	190,385,100,000	
Total I2029 SPOT									15,290,275,000,000.00	32,649,500,000	190,385,100,000	
Total For I2029									15,290,275,000,000.00	32,649,500,000	190,385,100,000	
I2033 On 28/02/2033 Spot Bond			4.49000	94.20856	4.49000	94.16801			217,786,224,230,000.00	48,504,727,000	218,685,478,200	
Total I2033 SPOT									17,786,224,230,000.00	48,504,727,000	218,685,478,200	
Total For I2033									17,786,224,230,000.00	48,504,727,000	218,685,478,200	
I2038 On 31/01/2038 Spot Bond			4.50500	107.83056	4.49000	108.00485			150,070,451,880,000.00	33,311,976,000	233,882,889,300	
Total I2038 SPOT									10,070,451,880,000.00	33,311,976,000	233,882,889,300	
Total For I2038									10,070,451,880,000.00	33,311,976,000	233,882,889,300	
I2046 On 31/03/2046 Spot Bond			4.51500	96.64542	4.51500	96.60362			272,143,705,512,000.00	60,275,460,800	154,734,829,500	
Total I2046 SPOT									2,143,705,512,000.00	60,275,460,800	154,734,829,500	
Total For I2046									2,143,705,512,000.00	60,275,460,800	154,734,829,500	
I2050 On 31/12/2050 Spot Bond			4.45000	100.62976	4.55000	98.73424			388,407,122,330,000.00	87,282,499,400	228,206,731,200	
Total I2050 SPOT									18,407,122,330,000.00	87,282,499,400	228,206,731,200	
Total For I2050									18,407,122,330,000.00	87,282,499,400	228,206,731,200	
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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB107U SPOT										0.00	0	
Total For IB107U										0.00	0	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB121U SPOT										0.00	0	
Total For IB121U										0.00	0	
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB122U SPOT										0.00	0	
Total For IB122U										0.00	0	
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB125U SPOT										0.00	0	
Total For IB125U										0.00	0	
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB126U SPOT										0.00	0	
Total For IB126U										0.00	0	
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB139U SPOT										0.00	0	
Total For IB139U										0.00	0	
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	101.65703				0.00	0	
Total IBL100 SPOT										0.00	0	
Total For IBL100										0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.77500	6.77500	6.77500	108.39521				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.54228				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	100.42676				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	100.08630				0.00	0	
Total IBL106 SPOT										0.00	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 IBL106										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.72000	300.29530	3.72000	300.17184				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	101.32913				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL112 On 21/05/2020 Spot Bond					0.00000	101.68367				0.00	0	
Total IBL112 SPOT										0.00	0	
Total For IBL112										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	101.66167				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.98748				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.70810				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL116 On 20/06/2020 Spot Bond					0.00000	100.97634				0.00	0	
Total IBL116 SPOT										0.00	0	
Total For IBL116										0.00	0	
IBL118 On 24/07/2020 Spot Bond					0.00000	100.17391				0.00	0	
Total IBL118 SPOT										0.00	0	
Total For IBL118										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	101.77719				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	100.58275				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	99.99147				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.86062				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.59412				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.77258				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.41830				0.00	0	2,583,000,00
Total IBL130 SPOT										0.00	0	2,583,000,00
Total For IBL130										0.00	0	2,583,000,00
IBL131 On 07/08/2020 Spot Bond					0.00000	99.97220				0.00	8,200,000,000	4,100,000,00
Total IBL131 SPOT										0.00	8,200,000,000	4,100,000,00
Total For IBL131										0.00	8,200,000,000	4,100,000,00
IBL132 On 12/08/2024 Spot Bond					0.00000	99.88543				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.31432				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.29503				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.70976				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	101.64202				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.25023				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.25479				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL140 On 14/02/2021 Spot Bond					0.00000	99.87035				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	101.58747				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	101.66924				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	101.31514				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.29593				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	164.16362				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	105.26900	10.00000	105.24200				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL50 On 02/08/2020 Spot Bond			6.59500	102.91364	6.59500	102.89534				0.00	0	
Total IBL50 SPOT										0.00	0	
Total For IBL50										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.42000	111.40674	7.42000	111.38444				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.28908				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			2.90000	163.89788	2.90000	163.83401				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL75 On 19/08/2020 Spot Bond					0.00000	102.00587				0.00	0	
Total IBL75 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL75										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	102.09401				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.26000	110.84575	7.26000	110.82404				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL81U SPOT										0.00	0	
Total For IBL81U										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	102.60874				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			6.70000	108.33096	6.70000	108.31134				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	53.63845	100.00000	53.51908				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	101.79531				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	102.31206				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.35667				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	10.92378	100.00000	10.89947				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG05 On 22/10/2020 Spot Bond			6.25000	101.24027	6.25000	101.22343				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.42000	104.76507	9.42000	104.73858				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	102.16382				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.26500	105.47407	11.26500	105.44390				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.54145				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.02000	108.19076	10.02000	108.16186				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.41347				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.86201				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.82950				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	102.54962				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.55862				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.95159				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.33261				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.72372				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	101.19009				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.22905				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.31407				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.03029				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.30634				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	6.59381	100.00000	6.57921				0.00	0	
Total IDCP2U SPOT										0.00	0	
Total For IDCP2U										0.00	0	
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP3U SPOT										0.00	0	
Total For IDCP3U										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.92000	102.77057	8.92000	102.74607				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			6.51500	102.53904	6.51500	102.52108				0.00	0	
Total IFC02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IFC02										0.00	0	
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN289U SPOT										0.00	0	
Total For IN289U										0.00	0	
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN306U SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IN385U SPOT										0.00	0	
Total For IN385U										0.00	0	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN395U SPOT										0.00	0	
Total For IN395U										0.00	0	
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN396U SPOT										0.00	0	
Total For IN396U										0.00	0	
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN399U SPOT										0.00	0	
Total For IN399U										0.00	0	
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN403U SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN419U SPOT										0.00	0	
Total For IN419U										0.00	0	
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN420U SPOT										0.00	0	
Total For IN420U										0.00	0	
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN421U SPOT										0.00	0	
Total For IN421U										0.00	0	
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN422U SPOT										0.00	0	
Total For IN422U										0.00	0	
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN425U SPOT										0.00	0	
Total For IN425U										0.00	0	
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	105.26900	10.00000	105.24200				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	101.64306				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.08296				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	102.51421				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	89.73792				0.00	0	
Total ING384 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.18930				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	101.10886				0.00	0	100,000,00
Total INLV02 SPOT										0.00	0	100,000,00
Total For INLV02										0.00	0	100,000,00
INLV03 On 11/02/2021 Spot Bond					0.00000	100.86543				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			7.96000	106.46029	7.96000	106.43746				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	98.62342				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
IPC30U On 30/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,200,000,00
Total IPC30U SPOT										0.00	0	6,200,000,00
Total For IPC30U										0.00	0	6,200,000,00
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.26900	10.00000	105.24200				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	101.55451				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	101.39804				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.32721				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.97825				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.98990				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.00155				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	101.84169				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.32473				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	99.99978				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.34971				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	99.90292				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	99.90107				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	100.96531				0.00	0	100,000,00
Total IPF30 SPOT										0.00	0	100,000,00
Total For IPF30										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF31 On 25/03/2026 Spot Bond					0.00000	99.11024				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.85289				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.39852				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/R On 31/01/2022 Spot Bond			2.75000	100.72294	2.75000	100.71537				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	143.01560	7.65000	142.94187				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.41869				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			7.96000	106.17209	7.96000	106.14932				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.03356				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	103.08166				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.28872				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	158.20365				0.00	0	
Total IV039 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.78432				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.78000	105.32411	8.78000	105.29952				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	105.93497				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.79500	8.79500	8.79500	110.93183				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.11167				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			3.70000	161.72513	3.70000	161.65863				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.02428				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.46727				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV142U SPOT										0.00	0	
Total For IV142U										0.00	0	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV164U SPOT										0.00	0	
Total For IV164U										0.00	0	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV166U SPOT										0.00	0	
Total For IV166U										0.00	0	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV168U SPOT										0.00	0	
Total For IV168U										0.00	0	
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV170U SPOT										0.00	0	
Total For IV170U										0.00	0	
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV171U SPOT										0.00	0	
Total For IV171U										0.00	0	
IV19A On 31/03/2028 Spot Bond			6.35000	156.19919	6.35000	156.12403				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	99.88834				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	99.79085				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	99.70743				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	99.63449				0.00	0	
Total IVA997 SPOT										0.00	0	
Total For IVA997										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVA998 On 04/06/2020 Spot Bond			5.15000	5.15000	5.15000	99.49462				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	99.39695				0.00	0	
Total IVA999 SPOT										0.00	0	
Total For IVA999										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	105.26900	10.00000	105.24200				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	100.89304				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.96000	99.73539	11.96000	99.70358				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC063 On 07/08/2020 Spot Bond					0.00000	99.96432				0.00	0	
Total IVC063 SPOT										0.00	0	
Total For IVC063										0.00	0	
IVC094 On 06/12/2021 Spot Bond			7.27500	109.65922	7.27500	109.63782				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.93918				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.95377				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.94405				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	102.91912				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.92500	107.32750	6.92500	107.30744				0.00	0	
Total IVC110 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC110										0.00	0	
IVC111 On 19/05/2020 Spot Bond					0.00000	101.75975				0.00	0	
Total IVC111 SPOT										0.00	0	
Total For IVC111										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.38565				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2020 Spot Bond					0.00000	102.35223				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 25/07/2020 Spot Bond					0.00000	95.76596				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2020 Spot Bond					0.00000	100.15023				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	102.73259				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.75394				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	98.26895				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.58031				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	101.47820				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	101.52377				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.96665				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	102.29299				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	102.20955				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.58809				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	99.99992				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	100.21646				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.92319				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC161 On 09/05/2020 Spot Bond					0.00000	99.90532				0.00	0	
Total IVC161 SPOT										0.00	0	
Total For IVC161										0.00	0	
IVC162 On 17/05/2020 Spot Bond					0.00000	101.80910				0.00	0	
Total IVC162 SPOT										0.00	0	
Total For IVC162										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.34057				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC165 On 20/09/2020 Spot Bond					0.00000	100.97323				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.92539				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.68929				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVF80U										0.00	0	
IVZ001 On 18/06/2020 Spot Bond			5.15000	5.15000	5.15000	99.29946				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	98.99862				0.00	0	
Total IVZ002 SPOT										0.00	0	
Total For IVZ002										0.00	0	
IVZ003 On 06/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			460,000,000,000,000.00	54,600,000,000	41,100,000,00	
Total IVZ003 SPOT									50,000,000,000,000.00	54,600,000,000	41,100,000,00	
Total For IVZ003									50,000,000,000,000.00	54,600,000,000	41,100,000,00	
IVZ004 On 16/07/2020 Spot Bond			5.20000	5.20000	5.20000	98.90098				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	98.70627				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	101.23810				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.93432				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.63000	105.24540	6.63000	105.22665				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP009 On 24/05/2020 Spot Bond					0.00000	101.76350				0.00	0	
Total KAP009 SPOT										0.00	0	
Total For KAP009										0.00	0	
KAP010 On 15/09/2020 Spot Bond					0.00000	101.43229				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP010 SPOT										0.00	0	
Total For KAP010										0.00	0	
KAP010 On 01/12/2022 Spot Bond					0.00000	101.63607				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP012 On 24/05/2022 Spot Bond					0.00000	101.77265				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP013 On 19/07/2024 Spot Bond					0.00000	100.25814				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	96.60698				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	99.46891				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 24/10/2022 Spot Bond					0.00000	100.88288				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KSB009 On 05/08/2020 Spot Bond					0.00000	100.58338				0.00	0	
Total KSB009 SPOT										0.00	0	
Total For KSB009										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.01000	118.29462	10.01000	118.26323				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	99.33888				0.00	23,800,000,000	28,655,600,000
Total LBK15 SPOT										0.00	23,800,000,000	28,655,600,000
Total For LBK15										0.00	23,800,000,000	28,655,600,000
LBK18 On 22/03/2022 Spot Bond					0.00000	103.69440				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
LBK20 On 08/06/2022 Spot Bond			6.96000	110.37027	6.96000	110.34965				0.00	0	12,500,000,00
Total LBK20 SPOT										0.00	0	12,500,000,00
Total For LBK20										0.00	0	12,500,000,00
LBK22 On 04/09/2020 Spot Bond					0.00000	101.29912				0.00	0	
Total LBK22 SPOT										0.00	0	
Total For LBK22										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	98.45760				0.00	2,100,000,000	2,100,000,00
Total LBK23 SPOT										0.00	2,100,000,000	2,100,000,00
Total For LBK23										0.00	2,100,000,000	2,100,000,00
LBK24 On 10/10/2024 Spot Bond			7.82000	109.81722	7.82000	109.79420			6,021,400,000,000.00		770,000,000	9,578,716,70
Total LBK24 SPOT									6,021,400,000,000.00		770,000,000	9,578,716,70
Total For LBK24									6,021,400,000,000.00		770,000,000	9,578,716,70
LBK26 On 23/03/2021 Spot Bond					0.00000	101.21645				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	102.22491				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.71500	93.86722	11.71500	93.83787				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.51000	104.52930	9.51000	104.50277				0.00	0	1,100,000,00
Total LBK29 SPOT										0.00	0	1,100,000,00
Total For LBK29										0.00	0	1,100,000,00
LBK30 On 20/09/2021 Spot Bond					0.00000	98.85239				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	95.12192				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	99.94968				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.99038				0.00	21,500,000,000	22,500,000,00
Total LBK33 SPOT										0.00	21,500,000,000	22,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total For LBK33										0.00	21,500,000,000	22,500,000,000
LBK35 On 26/03/2024 Spot Bond					0.00000	101.25024				0.00	25,000,000,000	25,000,000,000
Total LBK35 SPOT										0.00	25,000,000,000	25,000,000,000
Total For LBK35										0.00	25,000,000,000	25,000,000,000
LBK36 On 25/06/2020 Spot Bond					0.00000	100.91537				0.00	0	
Total LBK36 SPOT										0.00	0	
Total For LBK36										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	100.99299				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	96.57397				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			6.41000	102.77756	6.41000	102.75983				0.00	0	
Total LGL04 SPOT										0.00	0	
Total For LGL04										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	103.28327				0.00	0	692,000,000
Total LGL05 SPOT										0.00	0	692,000,000
Total For LGL05										0.00	0	692,000,000
LGL06 On 04/10/2022 Spot Bond			7.31000	107.16631	7.31000	107.14529				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	102.65978				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	102.04554				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.51126				0.00	0	80,000,000

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 LGL09 SPOT										0.00	0	80,000,00
Total For LGL09										0.00	0	80,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.35942				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	99.77737				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	99.80906				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.77894				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	101.78483				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.10922				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	102.11187				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	102.15009				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.73067				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.77160				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.80230				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ18 On 14/05/2020 Spot Bond					0.00000	99.52919				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	101.68539				0.00	0	
Total MBF057 SPOT										0.00	0	
Total For MBF057										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	101.31485				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	101.28560				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	101.31555				0.00	0	
Total MBF062 SPOT										0.00	0	
Total For MBF062										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.42781				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2020 Spot Bond					0.00000	100.83081				0.00	0	800,000,00
Total MBF064 SPOT										0.00	0	800,000,00
Total For MBF064										0.00	0	800,000,00
MBF06 On 30/09/2022 Spot Bond					0.00000	100.33119				0.00	0	20,000,000,00
Total MBF065 SPOT										0.00	0	20,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF065										0.00	0	20,000,000.00
MBP03 On 26/05/2020 Spot Bond					0.00000	101.58085				0.00	0	
Total MBP037 SPOT										0.00	0	
Total For MBP037										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.01495				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	101.82058				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.63765				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.57878				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.10978				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.11091				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.88475				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.89531				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.57059				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.57135				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.88477				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.89534				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.59317				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.31721				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MIL03 On 28/08/2023 Spot Bond					0.00000	119.49260				0.00	0	
Total MIL03 SPOT										0.00	0	
Total For MIL03										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			6.51000	104.29251	6.51000	104.27435				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.76763				0.00	0	200,000,00
Total MMIG03 SPOT										0.00	0	200,000,00
Total For MMIG03										0.00	0	200,000,00
MMIG0 On 12/08/2025 Spot Bond			11.48000	11.48000	11.48000	101.84009				0.00	0	100,000,00
Total MMIG04 SPOT										0.00	0	100,000,00
Total For MMIG04										0.00	0	100,000,00
MMIG0 On 12/08/2022 Spot Bond			7.36000	109.67539	7.36000	109.65361				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	99.58253				0.00	3,000,000,000	2,000,000,00
Total MMIG06 SPOT										0.00	3,000,000,000	2,000,000,00
Total For MMIG06										0.00	3,000,000,000	2,000,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	98.03546				0.00	0	4,000,000,00
Total MMIG07 SPOT										0.00	0	4,000,000,00
Total For MMIG07										0.00	0	4,000,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	98.99934				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML02 On 10/12/2026 Spot Bond			9.55000	102.48871	9.55000	102.46259				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MQB00 On 28/08/2023 Spot Bond					0.00000	119.61918				0.00	0	
Total MQB003 SPOT										0.00	0	
Total For MQB003										0.00	0	
MTN06 On 13/07/2020 Spot Bond					0.00000	100.76665				0.00	0	865,000,00
Total MTN06 SPOT										0.00	0	865,000,00
Total For MTN06										0.00	0	865,000,00
MTN07 On 13/07/2022 Spot Bond					0.00000	101.99934				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	100.89399				0.00	0	
Total MTN08 SPOT										0.00	0	
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.51312				0.00	0	500,000,00
Total MTN09 SPOT										0.00	0	500,000,00
Total For MTN09										0.00	0	500,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	100.45074				0.00	1,000,000,000	1,280,000,00
Total MTN10 SPOT										0.00	1,000,000,000	1,280,000,00
Total For MTN10										0.00	1,000,000,000	1,280,000,00
MTN11 On 04/06/2021 Spot Bond					0.00000	102.03220				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	102.17618				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.64185				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	99.90618				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	99.90289				0.00	0	
Total MTN15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	101.60189				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.64562				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	100.01653				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.45502				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.24391				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTNC2 On 10/05/2020 Spot Bond					0.00000	99.91618				0.00	1,000,000,000	500,000,000
Total MTNC20 SPOT										0.00	1,000,000,000	500,000,000
Total For MTNC20										0.00	1,000,000,000	500,000,000
MTNC2 On 07/09/2020 Spot Bond					0.00000	101.34655				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	
MWAR(On 22/02/2021 Spot Bond					0.00000	101.75818				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	101.73886				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.73887				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
N4A211(On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	
Total N4A211 SPOT										0.00	0	
Total For N4A211										0.00	0	
N6C26 On 21/09/2020 Spot Bond					0.00000	101.08999				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	101.11740				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	101.09472				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.30617				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	102.33433				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.99885				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.18194				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.33737				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7E25 On 20/03/2022 Spot Bond					0.00000	101.48015				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			7.25000	106.13176	7.25000	106.11100				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM02 On 29/06/2020 Spot Bond			6.06000	103.86629	6.06000	103.84920				0.00	0	
Total NAM02 SPOT										0.00	0	
Total For NAM02										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.36000	110.25990	7.36000	110.23800				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.45000	102.97964	10.45000	102.95082				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	99.53112				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.24959				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.07518				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.10942				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.11186				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			6.47500	105.23807	6.47500	105.21964				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.59000	104.38479	5.59000	104.36916				0.00	0	
Total NBK12A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK12A										0.00	0	
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.20283	9.38000	101.17763				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13/ On 19/03/2024 Spot Bond			7.16000	109.80657	7.16000	109.78558				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14/ On 25/06/2021 Spot Bond			5.97500	106.95345	5.97500	106.93625				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15/ On 11/02/2022 Spot Bond			6.22500	106.26470	6.22500	106.24680				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			8.85000	104.40869	8.85000	104.38385				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			9.05000	104.45054	9.05000	104.42528				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			6.26000	104.16551	6.26000	104.14773				0.00	0	
Total NBK18A SPOT										0.00	0	
Total For NBK18A										0.00	0	
NBK19/ On 01/06/2022 Spot Bond			6.75500	109.61532	6.75500	109.59543				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			9.05000	110.44748	9.05000	110.42078				0.00	0	400,000,00
Total NBK20A SPOT										0.00	0	400,000,00
Total For NBK20A										0.00	0	400,000,00
NBK20/ On 25/06/2021 Spot Bond					0.00000	101.28443				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			9.98000	106.34946	9.98000	106.32101				0.00	0	600,000,00
Total NBK21A SPOT										0.00	0	600,000,00
Total For NBK21A										0.00	0	600,000,00
NBK22/ On 19/11/2022 Spot Bond			6.74000	112.31411	6.74000	112.29365				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			9.74000	108.92362	9.74000	108.89517				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.72000	111.45479	9.72000	111.42575				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	101.90253				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			7.06000	7.06000	7.06000	111.22335				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	101.51677				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	18.35722	100.00000	18.31637				0.00	0	750,000,00
Total NBK26A SPOT										0.00	0	750,000,00
Total For NBK26A										0.00	0	750,000,00
NBK26I On 22/04/2026 Spot Bond					0.00000	101.43845				0.00	0	160,000,00
Total NBK26B SPOT										0.00	0	160,000,00
Total For NBK26B										0.00	0	160,000,00
NBK27 On 10/05/2026 Spot Bond			10.03000	104.84641	10.03000	104.81822				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			6.70000	112.06757	6.70000	112.04728				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	102.14251				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29 On 31/07/2026 Spot Bond			9.85000	105.71379	9.85000	105.68587				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	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
NBK30/ On 20/02/2024 Spot Bond			6.69500	111.57185	6.69500	111.55167				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	102.13958				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			7.01000	107.27515	7.01000	107.25485				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.28583				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	100.39118				0.00	0	120,000,00
Total NBK34B SPOT										0.00	0	120,000,00
Total For NBK34B										0.00	0	120,000,00
NBK35I On 10/05/2023 Spot Bond					0.00000	99.89812				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	101.58104				0.00	0	280,000,00
Total NBK36B SPOT										0.00	0	280,000,00
Total For NBK36B										0.00	0	280,000,00
NBK38I On 02/08/2021 Spot Bond					0.00000	100.25473				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.24500	11.24500	11.24500	62.03302				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.60395				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	102.48308				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.48920				0.00	1,000,000,000	1,010,000,00
Total NBK43B SPOT										0.00	1,000,000,000	1,010,000,00

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 NBK43B										0.00	1,000,000,000	1,010,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	101.90874				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	102.53945				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.91940				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.15530				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.01399				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	98.50400				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	98.72721				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.79860				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.52079				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.38744				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.75649				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.01447				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.01483				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.17639				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.25885				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.60480				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.85890				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.54226				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.08242				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			10.41500	102.10054	10.41500	102.07237				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.07619				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.45000	101.43922	10.45000	101.41115				0.00	0	
Total NCLN85 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.08242				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.09226				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.10472				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.06733				0.00	0	
Total NCLN94 SPOT										0.00	0	
Total For NCLN94										0.00	0	
NDAL0 On 18/02/2021 Spot Bond					0.00000	101.72374				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NED07U SPOT										0.00	0	
Total For NED07U										0.00	0	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED08U SPOT										0.00	0	
Total For NED08U										0.00	0	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED09U SPOT										0.00	0	
Total For NED09U										0.00	0	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED10U SPOT										0.00	0	
Total For NED10U										0.00	0	
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED11U SPOT										0.00	0	
Total For NED11U										0.00	0	
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED12U SPOT										0.00	0	
Total For NED12U										0.00	0	
NED19 On 01/07/2020 Spot Bond					0.00000	101.37987				0.00	0	1,255,000,00
Total NED19 SPOT										0.00	0	1,255,000,00
Total For NED19										0.00	0	1,255,000,00
NED20 On 01/07/2020 Spot Bond			6.26000	104.64000	6.26000	104.62223				0.00	0	3,030,000,00
Total NED20 SPOT										0.00	0	3,030,000,00
Total For NED20										0.00	0	3,030,000,00
NEDT1 On 21/05/2021 Spot Bond					0.00000	106.08098				0.00	0	140,000,00
Total NEDT1A SPOT										0.00	0	140,000,00
Total For NEDT1A										0.00	0	140,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	105.94766				0.00	0	20,000,00
Total NEDT1B SPOT										0.00	0	20,000,00
Total For NEDT1B										0.00	0	20,000,00
NET53 On 17/04/2021 Spot Bond					0.00000	100.55105				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.56490				0.00	0	120,000,00
Total NGL01 SPOT										0.00	0	120,000,00
Total For NGL01										0.00	0	120,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL02 On 15/03/2022 Spot Bond					0.00000	101.47565				0.00	470,357,100	246,785,70
Total NGL02 SPOT										0.00	470,357,100	246,785,70
Total For NGL02										0.00	470,357,100	246,785,70
NGL03 On 26/05/2022 Spot Bond					0.00000	102.06026				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	100.11788				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	100.28049				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.81749				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.74944				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	107.37311				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	97.89718				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	94.79230				0.00	1,000,000,000	500,000,00
Total NGT103 SPOT										0.00	1,000,000,000	500,000,00
Total For NGT103										0.00	1,000,000,000	500,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	96.83142				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	98.30385				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	105.26900	10.00000	105.24200				0.00	0	
Total NHM001/JIBAR SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NHM001/JIBAR										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	99.78489	13.50000	99.74909				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	99.73360				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.43684				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.15964				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2020 Spot Bond					0.00000	101.85060				0.00	0	
Total NHM010 SPOT										0.00	0	
Total For NHM010										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.11190				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.66943				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 09/09/2020 Spot Bond					0.00000	101.53399				0.00	0	
Total NHM013 SPOT										0.00	0	
Total For NHM013										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.94543				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.60473				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.48000	5.48000	5.48000	192.97656				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	170.60383				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.95500	4.95500	4.95500	129.76042				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.29000	5.29000	5.29000	89.65576				0.00	0	640,000,00
Total NI29 SPOT										0.00	0	640,000,00
Total For NI29										0.00	0	640,000,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.39000	5.39000	5.39000	95.66501				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			5.06000	5.06000	5.06000	129.16340				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			5.45000	5.45000	5.45000	126.97323				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	168.96019				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			5.91000	160.97407	5.91000	160.89849				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.35500	96.15551	5.35500	96.11171				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NMP20 On 24/07/2020 Spot Bond			5.80500	103.37615	5.80500	103.35993				0.00	0	
Total NMP20N SPOT										0.00	0	
Total For NMP20N										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN010 On 01/10/2020 Spot Bond					0.00000	100.77107				0.00	0	2,000,000,00
Total NN010 SPOT										0.00	0	2,000,000,00
Total For NN010										0.00	0	2,000,000,00
NN011 On 23/06/2021 Spot Bond					0.00000	100.91896				0.00	0	2,500,000,00
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN013 On 09/09/2020 Spot Bond					0.00000	100.60530				0.00	0	
Total NN013 SPOT										0.00	0	
Total For NN013										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.26900				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN015 On 20/09/2020 Spot Bond					0.00000	100.84890				0.00	0	
Total NN015 SPOT										0.00	0	
Total For NN015										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	99.60621				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.26870				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	116.68170				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	98.74885				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	98.99877				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	

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 NN028U										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.75580				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	97.21746				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	99.72369				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	90.39077				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	95.25288				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.75818				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	96.82570				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	98.95481				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.41618				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.46018				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN08 On 28/05/2020 Spot Bond					0.00000	101.19540				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN09U SPOT										0.00	0	
Total For NN09U										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	106.92650				0.00	0	
Total NNF010 SPOT										0.00	0	
Total For NNF010										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	78.34012				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	78.34012				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	107.66710				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	100.61570				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF07 On 20/09/2020 Spot Bond					0.00000	116.22870				0.00	0	
Total NNF07 SPOT										0.00	0	
Total For NNF07										0.00	0	
NNF08 On 22/09/2020 Spot Bond					0.00000	116.08340				0.00	0	
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NNF09 On 03/06/2020 Spot Bond					0.00000	87.69029				0.00	0	
Total NNF09 SPOT										0.00	0	
Total For NNF09										0.00	0	
NQ1A1 On 22/05/2020 Spot Bond			7.44000	7.44000	7.44000	102.25442				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.68832				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.72728				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	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
NQ1A2' On 22/05/2023 Spot Bond					0.00000	101.72930				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2' On 22/05/2021 Spot Bond					0.00000	101.66136				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1' On 22/05/2020 Spot Bond			6.63500	6.63500	6.63500	102.34248				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	101.72348				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2' On 22/05/2023 Spot Bond					0.00000	101.80679				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2' On 22/05/2022 Spot Bond					0.00000	101.75827				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1' On 22/05/2020 Spot Bond			6.83500	6.83500	6.83500	102.38282				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1' On 22/05/2020 Spot Bond					0.00000	101.80679				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D' On 22/05/2020 Spot Bond					0.00000	102.00046				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02' On 31/10/2022 Spot Bond			7.41000	110.99487	7.41000	110.97293				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02' On 31/05/2023 Spot Bond			3.85000	190.63802	3.85000	190.55898				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02' On 30/11/2028 Spot Bond			10.65000	114.11758	10.65000	114.08523			175,471,530,000.00		16,476,200	6,415,030,800
Total NRA028 SPOT									175,471,530,000.00		16,476,200	6,415,030,800

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 NRA028										175,471,530,000.00	16,476,200	6,415,030,80
NRA02: On 30/11/2028 Spot Bond			100.00000	17.46912	100.00000	17.43046				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NSN97U SPOT										0.00	0	
Total For NSN97U										0.00	0	
NTC19: On 27/07/2020 Spot Bond					0.00000	100.32343				0.00	0	
Total NTC19 SPOT										0.00	0	
Total For NTC19										0.00	0	
NTC20: On 27/07/2020 Spot Bond					0.00000	100.32106				0.00	0	
Total NTC20 SPOT										0.00	0	
Total For NTC20										0.00	0	
NTC21: On 24/03/2022 Spot Bond					0.00000	101.88440				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22: On 15/02/2021 Spot Bond					0.00000	100.16859				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23: On 15/02/2023 Spot Bond					0.00000	100.49779				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24: On 29/03/2021 Spot Bond					0.00000	101.21538				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25: On 07/09/2021 Spot Bond					0.00000	101.62964				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26: On 07/12/2023 Spot Bond					0.00000	101.49570				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27: On 12/06/2023 Spot Bond					0.00000	101.34147				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28: On 12/12/2024 Spot Bond					0.00000	101.35166				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	101.20641				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.21724				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			7.06000	106.94634	7.06000	106.92619				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			10.92000	101.53049	10.92000	101.50116				0.00	0	1,670,000,00
Total OML07 SPOT										0.00	0	1,670,000,00
Total For OML07										0.00	0	1,670,000,00
OML08 On 14/09/2020 Spot Bond					0.00000	101.85671				0.00	0	300,000,00
Total OML08 SPOT										0.00	0	300,000,00
Total For OML08										0.00	0	300,000,00
OML09 On 14/09/2022 Spot Bond			7.36000	109.08066	7.36000	109.05925				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			10.47000	105.14420	10.47000	105.11505				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	98.37202				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PBBJ1\On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBBJ1U SPOT										0.00	0	
Total For PBBJ1U										0.00	0	
PBDJ1\On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBDJ1U SPOT										0.00	0	
Total For PBDJ1U										0.00	0	
PBGJ1\On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBGJ1U SPOT										0.00	0	
Total For PBGJ1U										0.00	0	
PBJC1\On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJC1U SPOT										0.00	0	
Total For PBJC1U										0.00	0	
PBJJ1\On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJJ1U SPOT										0.00	0	
Total For PBJJ1U										0.00	0	
PBKJ1\On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKJ1U SPOT										0.00	0	
Total For PBKJ1U										0.00	0	
PBKS1\On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKS1U SPOT										0.00	0	
Total For PBKS1U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For PBUJ1U										0.00	0	
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBVJ1U SPOT										0.00	0	
Total For PBVJ1U										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.43024				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.45302				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	105.26900	10.00000	105.24200				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	101.41326				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	101.65821				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.71068				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	99.96842				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	101.63004				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.73064				0.00	0	
Total PRE2A2 SPOT										0.00	0	
Total For PRE2A2										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.80226				0.00	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
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.94546				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.96591				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.98636				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			8.43500	114.23009	8.67000	112.96193			976,788,265,081,000.00	1,894,106,492,600	2,553,345,376,80	
Total R186 SPOT									976,788,265,081,000.00	894,106,492,600	553,345,376,80	
Total For R186									976,788,265,081,000.00	894,106,492,600	553,345,376,80	
R197 On 07/12/2023 Spot Bond			2.65000	310.75007	2.65000	310.63121			42,246,300,000,000.00	15,942,000,000	91,763,100,00	
Total R197 SPOT									42,246,300,000,000.00	15,942,000,000	91,763,100,00	
Total For R197									42,246,300,000,000.00	15,942,000,000	91,763,100,00	
R202 On 07/12/2033 Spot Bond			4.39000	215.93501	4.48000	213.83262			360,425,235,117,000.00	82,101,420,300	178,706,690,30	
Total R202 SPOT									360,425,235,117,000.00	82,101,420,300	178,706,690,30	
Total For R202									360,425,235,117,000.00	82,101,420,300	178,706,690,30	
R203 On 28/02/2023 Spot Bond			5.55000	107.07550	5.76000	106.50114			938,624,644,900,000.00	529,481,918,000	624,754,278,50	
Total R203 SPOT									938,624,644,900,000.00	529,481,918,000	624,754,278,50	
Total For R203									938,624,644,900,000.00	529,481,918,000	624,754,278,50	
R2030 On 31/01/2030 Spot Bond			10.50500	87.03873	10.50500	87.01425			151,300,880,370,500.00	1,347,101,464,100	671,617,621,50	
Total R2030 SPOT									151,300,880,370,500.00	1,347,101,464,100	671,617,621,50	
Total For R2030									151,300,880,370,500.00	1,347,101,464,100	671,617,621,50	
R2032 On 31/03/2032 Spot Bond			10.98500	82.86936	10.98500	82.84515			743,666,259,765,500.00	613,897,702,300	836,244,324,60	
Total R2032 SPOT									743,666,259,765,500.00	613,897,702,300	836,244,324,60	
Total For R2032									743,666,259,765,500.00	613,897,702,300	836,244,324,60	
R2035 On 28/02/2035 Spot Bond			11.44500	83.46418	11.44500	83.43909			602,011,034,293,500.00	576,846,748,300	619,630,562,80	
Total R2035 SPOT									602,011,034,293,500.00	576,846,748,300	619,630,562,80	
Total For R2035									602,011,034,293,500.00	576,846,748,300	619,630,562,80	
R2037 On 31/01/2037 Spot Bond			11.57500	79.68666	11.57500	79.66203			424,479,854,842,500.00	382,244,479,900	672,294,448,10	
Total R2037 SPOT									424,479,854,842,500.00	382,244,479,900	672,294,448,10	
Total For R2037									424,479,854,842,500.00	382,244,479,900	672,294,448,10	

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 31/01/2040 Spot Bond			11.70500	81.67975	11.70500	81.65424		539,284,423,261,000.00	644,108,024,200	449,519,813,90	
Total R2040 SPOT								19,284,423,261,000.00	644,108,024,200	449,519,813,90	
Total For R2040								19,284,423,261,000.00	644,108,024,200	449,519,813,90	
R2044 On 31/01/2044 Spot Bond			11.77500	78.28598	11.77500	78.26138		432,561,613,817,500.00	716,141,113,700	279,664,147,60	
Total R2044 SPOT								12,561,613,817,500.00	716,141,113,700	279,664,147,60	
Total For R2044								12,561,613,817,500.00	716,141,113,700	279,664,147,60	
R2048 On 28/02/2048 Spot Bond			11.76500	77.01804	11.76500	76.99424		338,768,696,175,000.00	1,133,766,995,000	2,616,959,705,10	
Total R2048 SPOT								18,768,696,175,000.00	133,766,995,000	516,959,705,10	
Total For R2048								18,768,696,175,000.00	133,766,995,000	516,959,705,10	
R208 On 31/03/2021 Spot Bond			3.96500	103.10171	4.04000	103.02334		458,311,260,932,500.00	367,796,030,500	533,374,532,00	
Total R208 SPOT								58,311,260,932,500.00	367,796,030,500	533,374,532,00	
Total For R208								58,311,260,932,500.00	367,796,030,500	533,374,532,00	
R209 On 31/03/2036 Spot Bond			11.29500	63.71896	11.41000	63.10397		071,143,882,493,000.00	360,437,705,400	1,131,206,579,40	
Total R209 SPOT								1,143,882,493,000.00	360,437,705,400	131,206,579,40	
Total For R209								1,143,882,493,000.00	360,437,705,400	131,206,579,40	
R210 On 31/03/2028 Spot Bond			4.35000	179.30271	4.35000	179.22597		30,667,500,000,000.00	7,050,000,000	105,303,009,00	
Total R210 SPOT								10,667,500,000,000.00	7,050,000,000	105,303,009,00	
Total For R210								10,667,500,000,000.00	7,050,000,000	105,303,009,00	
R212 On 31/01/2022 Spot Bond			2.25000	165.69148	2.25000	165.62984		1,788,750,000,000.00	795,000,000	105,981,000,00	
Total R212 SPOT								1,788,750,000,000.00	795,000,000	105,981,000,00	
Total For R212								1,788,750,000,000.00	795,000,000	105,981,000,00	
R213 On 28/02/2031 Spot Bond			10.53500	78.76370	10.76500	77.52035		547,003,358,341,000.00	146,844,172,600	499,011,352,00	
Total R213 SPOT								17,003,358,341,000.00	146,844,172,600	499,011,352,00	
Total For R213								17,003,358,341,000.00	146,844,172,600	499,011,352,00	
R214 On 28/02/2041 Spot Bond			11.61500	61.33445	11.61500	61.31574		532,021,049,684,500.00	992,855,880,300	895,053,883,60	
Total R214 SPOT								12,021,049,684,500.00	992,855,880,300	395,053,883,60	
Total For R214								12,021,049,684,500.00	992,855,880,300	395,053,883,60	
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RC001U SPOT								0.00	0	0	
Total For RC001U								0.00	0	0	
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RC002U SPOT								0.00	0	0	
Total For RC002U								0.00	0	0	
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RC003U 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 RC003U										0.00	0	
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC004U SPOT										0.00	0	
Total For RC004U										0.00	0	
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC005U SPOT										0.00	0	
Total For RC005U										0.00	0	
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC006U SPOT										0.00	0	
Total For RC006U										0.00	0	
RC007 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC007U SPOT										0.00	0	
Total For RC007U										0.00	0	
RC008 On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC008U SPOT										0.00	0	
Total For RC008U										0.00	0	
RC009 On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC009U SPOT										0.00	0	
Total For RC009U										0.00	0	
RC010 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC010U SPOT										0.00	0	
Total For RC010U										0.00	0	
RC011 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC011U SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RC020U SPOT										0.00	0	
Total For RC020U										0.00	0	
RC0210 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	
RDF020 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	300,000,000,000	150,000,000,000	
Total RDF02U SPOT									10,000,000,000,000.00	300,000,000,000	150,000,000,000	
Total For RDF02U									10,000,000,000,000.00	300,000,000,000	150,000,000,000	
RDF060 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		
RDF070 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		
RDF080 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		
RDF090 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		
RDF100 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		
RDF110 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		
RDF120 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		
RDF130 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		
RDF140 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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF15U SPOT										0.00	0	
Total For RDF15U										0.00	0	
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF16U SPOT										0.00	0	
Total For RDF16U										0.00	0	
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF17U SPOT										0.00	0	
Total For RDF17U										0.00	0	
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF18U SPOT										0.00	0	
Total For RDF18U										0.00	0	
RDF19 On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF19U SPOT										0.00	0	
Total For RDF19U										0.00	0	
RDF26 On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF26U SPOT										0.00	0	
Total For RDF26U										0.00	0	
RDF27 On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	150,000,000,000	150,000,000,000	
Total RDF27U SPOT									10,000,000,000,000.00	150,000,000,000	150,000,000,000	
Total For RDF27U									10,000,000,000,000.00	150,000,000,000	150,000,000,000	
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.84074				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.61510				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.67394				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	102.47005				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.36389				0.00	0	
Total RDFB13 SPOT										0.00	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 RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.13563				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.83612				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.01000				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.97187				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.08986				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.78498				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.97245				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.00157				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.87791				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	101.71807				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.87667				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.81755				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC4 On 04/06/2020 Spot Bond					0.00000	101.46529				0.00	0	
Total RDFC48 SPOT										0.00	0	
Total For RDFC48										0.00	0	
RDFC4 On 29/07/2020 Spot Bond					0.00000	100.01643				0.00	0	
Total RDFC49 SPOT										0.00	0	
Total For RDFC49										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	101.70257				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
REB17I 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	100.79681				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED20 On 05/07/2020 Spot Bond					0.00000	101.12867				0.00	0	
Total RED205 SPOT										0.00	0	
Total For RED205										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.69899				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	102.07954				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	104.63210				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	105.63328				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.54716				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED70 On 17/04/2023 Spot Bond					0.00000	100.61215				0.00	0	500,000,00
Total RED705 SPOT										0.00	0	500,000,00
Total For RED705										0.00	0	500,000,00
RED80 On 06/04/2021 Spot Bond					0.00000	101.05095				0.00	0	
Total RED801 SPOT										0.00	0	
Total For RED801										0.00	0	
RED90 On 28/07/2022 Spot Bond					0.00000	103.01397				0.00	0	
Total RED901 SPOT										0.00	0	
Total For RED901										0.00	0	
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES04U SPOT										0.00	0	
Total For RES04U										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	102.07474				0.00	0	1,000,000,00
Total RES35 SPOT										0.00	0	1,000,000,00
Total For RES35										0.00	0	1,000,000,00
RES38 On 01/08/2020 Spot Bond					0.00000	99.99682				0.00	0	
Total RES38 SPOT										0.00	0	
Total For RES38										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.61093				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.69938				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES42 On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES42U SPOT										0.00	0	
Total For RES42U										0.00	0	
RES44 On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES44U SPOT										0.00	0	
Total For RES44U										0.00	0	
RES45 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	
RES46 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES46U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES46U										0.00	0	
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES47U SPOT										0.00	0	
Total For RES47U										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			6.55000	103.53215	6.55000	103.51392				0.00	0	110,000,00
Total RW21 SPOT										0.00	0	110,000,00
Total For RW21										0.00	0	110,000,00
RW23 On 10/12/2023 Spot Bond			7.41000	110.35591	7.41000	110.33397				0.00	0	179,077,90
Total RW23 SPOT										0.00	0	179,077,90
Total For RW23										0.00	0	179,077,90
RW28 On 10/12/2028 Spot Bond			12.63500	91.80128	12.63500	91.77056				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.26900	10.00000	105.24200				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	100.37254				0.00	0	510,000,00
Total SBK18 SPOT										0.00	0	510,000,00
Total For SBK18										0.00	0	510,000,00
SBK22 On 28/05/2020 Spot Bond					0.00000	102.05412				0.00	0	
Total SBK22 SPOT										0.00	0	
Total For SBK22										0.00	0	
SBK23 On 28/05/2022 Spot Bond			7.03000	113.62110	7.03000	113.59954				0.00	0	2,030,000,00
Total SBK23 SPOT										0.00	0	2,030,000,00
Total For SBK23										0.00	0	2,030,000,00
SBK24 On 19/10/2020 Spot Bond					0.00000	100.55823				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	100.63012				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			6.83000	105.36695	6.83000	105.34762				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.06828				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.55625				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			5.91000	108.34715	5.91000	108.32991				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			8.07000	109.05884	8.07000	109.03514				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.52154				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.76500	113.18373	6.76500	113.16305				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.22500	103.54688	8.22500	103.52395				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.64500	109.84345	8.64500	109.81805				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.09000	112.44307	7.09000	112.42179				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			7.35000	109.27514	7.35000	109.25348				0.00	0	1,875,000,00
Total SBS38 SPOT										0.00	0	1,875,000,00
Total For SBS38										0.00	0	1,875,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS39 On 29/01/2030 Spot Bond			10.07000	100.38390	10.07000	100.35681				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			5.45500	104.31704	5.45500	108.59463				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	100.23800				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.06500	108.84921	6.06500	108.83134				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.72000	112.74656	7.72000	112.72310				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			8.82000	110.64877	8.82000	110.62254				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.27653				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.17000	113.62656	6.17000	113.60760				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.91694				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.08531				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			5.58500	108.79757	5.58500	108.78111				0.00	0	600,000,00
Total SBS50 SPOT										0.00	0	600,000,00
Total For SBS50										0.00	0	600,000,00
SBS51 On 31/01/2024 Spot Bond			6.70500	6.70500	6.70500	112.53724				0.00	0	
Total SBS51 SPOT										0.00	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 For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	99.38416				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	101.58294				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS54 On 12/06/2020 Spot Bond					0.00000	101.42641				0.00	0	
Total SBS54 SPOT										0.00	0	
Total For SBS54										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.89287				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.84000	109.62636	5.84000	109.60912				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.75227				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	101.56325				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS59 On 09/10/2020 Spot Bond					0.00000	100.83145				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.15458				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	99.41201				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	99.94582				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	98.04929				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	98.26652				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.45976				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	99.61266				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.34216				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.59766				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.78000	299.72192	3.78000	299.59819				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.61000	5.61000	5.61000	190.45322				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.11451				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	101.21279				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	96.99367				0.00	0	426,200,00
Total SBT103 SPOT										0.00	0	426,200,00
Total For SBT103										0.00	0	426,200,00
SBT201 On 13/02/2023 Spot Bond					0.00000	98.94924				0.00	1,449,200,000	724,600,00
Total SBT201 SPOT										0.00	1,449,200,000	724,600,00
Total For SBT201										0.00	1,449,200,000	724,600,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT202 On 03/12/2023 Spot Bond					0.00000	97.70250				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.86000	112.16135	7.86000	112.13773				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.36790				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	93.74949				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	100.80860				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.81793				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.72734				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	105.26900	10.00000	105.24200				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	100.86868				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.82915				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	99.83165				0.00	0	
Total SLRA3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.83539				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.16079				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.82240				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	99.82181				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.82054				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.83409				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.79759				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	99.81019				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.80436				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	98.78855				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.69791				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.46000	111.93308	7.46000	111.91068				0.00	0	1,550,000.00

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 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	101.19484				0.00	0	80,000.00
Total SNT04 SPOT										0.00	0	80,000.00
Total For SNT04										0.00	0	80,000.00
SOLB0 On 12/08/2022 Spot Bond					0.00000	90.48503				0.00	1,000,000,000	500,000.00
Total SOLB01 SPOT										0.00	1,000,000,000	500,000.00
Total For SOLB01										0.00	1,000,000,000	500,000.00
SPDA1 On 21/08/2021 Spot Bond					0.00000	102.07985				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.82442				0.00	0	95,000.00
Total SPDA11 SPOT										0.00	0	95,000.00
Total For SPDA11										0.00	0	95,000.00
SPDA1 On 21/08/2022 Spot Bond					0.00000	102.65701				0.00	0	100,000.00
Total SPDA12 SPOT										0.00	0	100,000.00
Total For SPDA12										0.00	0	100,000.00
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.70807				0.00	0	3,000,000.00
Total SPDA13 SPOT										0.00	0	3,000,000.00
Total For SPDA13										0.00	0	3,000,000.00
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.78177				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.98492				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.31789				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	101.38788				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.27458				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG00! On 15/10/2022 Spot Bond					0.00000	100.40270				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00! On 15/10/2024 Spot Bond					0.00000	100.45991				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	100.11802				0.00	0	
Total SPGC01 SPOT										0.00	0	
Total For SPGC01										0.00	0	
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS039U SPOT										0.00	0	
Total For SS039U										0.00	0	
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS044U SPOT										0.00	0	
Total For SS044U										0.00	0	
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS046U SPOT										0.00	0	
Total For SS046U										0.00	0	
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	
SSN00! On 31/03/2021 Spot Bond			6.42500	100.93588	6.42500	100.91845				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00! On 31/03/2021 Spot Bond			6.42500	100.93588	6.42500	100.91845				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01! On 31/01/2025 Spot Bond			5.61500	5.61500	5.61500	126.05948				0.00	0	
Total SSN011 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			10.17000	105.46887	10.17000	105.44028				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			12.63500	68.51534	12.63500	68.49265				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	97.52972				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 02/06/2020 Spot Bond					0.00000	101.63972				0.00	0	
Total SSN034 SPOT										0.00	0	
Total For SSN034										0.00	0	
SSN03: On 17/11/2020 Spot Bond					0.00000	101.90494				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	101.72838				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	102.59604				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.61658				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			7.16000	108.51056	7.16000	108.48970				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.19000	98.29663	5.19000	98.25229				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	98.34452				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.09473				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.65086				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05(On 08/12/2023 Spot Bond			3.68000	3.68000	3.68000	300.55500				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/09/2020 Spot Bond					0.00000	100.88843				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN05: On 26/10/2020 Spot Bond					0.00000	100.18142				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.12266				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.01605				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 05/10/2022 Spot Bond					0.00000	100.70007				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.57000	5.57000	5.57000	164.70274				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			5.00000	5.00000	5.00000	129.50418				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	

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 31/01/2038 Spot Bond			5.39000	5.39000	5.39000	95.66501				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.29000	5.29000	5.29000	89.65576				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.53000	5.53000	5.53000	165.15702				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
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	101.67292				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.65284				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	101.60348				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.34364				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.32467				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	101.28150				0.00	0	
Total SSN077 SPOT										0.00	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 SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.62396				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	74.08400				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 16/08/2020 Spot Bond					0.00000	102.83114				0.00	0	
Total SSN080 SPOT										0.00	0	
Total For SSN080										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.71725				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.48196				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.99980				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.35500	5.35500	5.35500	195.44201				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	99.65464				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.07429				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	90.99178				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN095 On 28/05/2025 Spot Bond					0.00000	96.83656				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.87619				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.69000	98.01889	9.69000	97.99355				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T13A11 On 21/08/2020 Spot Bond					0.00000	102.18838				0.00	0	
Total T13A11 SPOT										0.00	0	
Total For T13A11										0.00	0	
T13A12 On 21/08/2020 Spot Bond			6.30500	103.30559	6.30500	103.28807				0.00	0	
Total T13A12 SPOT										0.00	0	
Total For T13A12										0.00	0	
T13A15 On 21/08/2020 Spot Bond					0.00000	101.80191				0.00	0	
Total T13A15 SPOT										0.00	0	
Total For T13A15										0.00	0	
T13A16 On 21/08/2020 Spot Bond			6.40500	103.21696	6.40500	103.19919				0.00	0	
Total T13A16 SPOT										0.00	0	
Total For T13A16										0.00	0	
T13A19 On 21/08/2020 Spot Bond					0.00000	101.79293				0.00	0	
Total T13A19 SPOT										0.00	0	
Total For T13A19										0.00	0	
T13A20 On 21/08/2020 Spot Bond			6.35500	102.95203	6.35500	102.93443				0.00	0	
Total T13A20 SPOT										0.00	0	
Total For T13A20										0.00	0	
T13A21 On 21/08/2020 Spot Bond					0.00000	101.71512				0.00	0	
Total T13A21 SPOT										0.00	0	
Total For T13A21										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.77262				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	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
T14A12 On 21/11/2021 Spot Bond			8.55000	105.04018	8.55000	105.01602				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	101.41961				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	101.59896				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2020 Spot Bond					0.00000	101.59802				0.00	0	
Total T16OM1 SPOT										0.00	0	
Total For T16OM1										0.00	0	
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.90811				0.00	0	
Total TFS136 SPOT										0.00	0	
Total For TFS136										0.00	0	
TFS14€ On 28/10/2021 Spot Bond					0.00000	100.18204				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.61367				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	100.68495				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.31665				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.07223				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	101.54162				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.83725				0.00	0	
Total TFS153 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.97521				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.94135				0.00	0	1,600,000,00
Total TFS155 SPOT										0.00	0	1,600,000,00
Total For TFS155										0.00	0	1,600,000,00
TFS156 On 03/09/2023 Spot Bond					0.00000	101.66184				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.72389				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.97546				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	98.86875				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS160 On 27/05/2022 Spot Bond					0.00000	101.51905				0.00	0	
Total TFS160 SPOT										0.00	0	
Total For TFS160										0.00	0	
TFS161 On 27/05/2024 Spot Bond					0.00000	101.54684				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 22/10/2022 Spot Bond					0.00000	100.15383				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2024 Spot Bond					0.00000	100.20586				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										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	
TH13A7 On 21/08/2020 Spot Bond					0.00000	101.81647				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH13A3 SPOT										0.00	0	
Total For TH13A3										0.00	0	
TH13A On 21/08/2020 Spot Bond			6.72500	102.63658	6.72500	102.61804				0.00	0	
Total TH13A4 SPOT										0.00	0	
Total For TH13A4										0.00	0	
TH13A On 21/08/2020 Spot Bond					0.00000	101.96090				0.00	0	
Total TH13A7 SPOT										0.00	0	
Total For TH13A7										0.00	0	
TH13A On 21/08/2020 Spot Bond			6.39500	102.88620	6.39500	102.86850				0.00	0	
Total TH13A8 SPOT										0.00	0	
Total For TH13A8										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	101.86360				0.00	0	
Total TH13B1 SPOT										0.00	0	
Total For TH13B1										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	101.86562				0.00	0	
Total TH13B2 SPOT										0.00	0	
Total For TH13B2										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	101.92417				0.00	0	
Total TH13B3 SPOT										0.00	0	
Total For TH13B3										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	101.87238				0.00	0	
Total TH13B4 SPOT										0.00	0	
Total For TH13B4										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	101.85755				0.00	0	
Total TH13B5 SPOT										0.00	0	
Total For TH13B5										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	102.00492				0.00	0	
Total TH13C1 SPOT										0.00	0	
Total For TH13C1										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	102.02106				0.00	0	
Total TH13C2 SPOT										0.00	0	
Total For TH13C2										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	102.02510				0.00	0	
Total TH13C3 SPOT										0.00	0	
Total For TH13C3										0.00	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
TH13C On 21/08/2020 Spot Bond					0.00000	102.06547				0.00	0	
Total TH13C4 SPOT										0.00	0	
Total For TH13C4										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	102.11592				0.00	0	
Total TH13C5 SPOT										0.00	0	
Total For TH13C5										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	102.67052				0.00	0	
Total TH13D1 SPOT										0.00	0	
Total For TH13D1										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	102.67052				0.00	0	
Total TH13D2 SPOT										0.00	0	
Total For TH13D2										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	102.73098				0.00	0	
Total TH13D3 SPOT										0.00	0	
Total For TH13D3										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	102.70075				0.00	0	
Total TH13D4 SPOT										0.00	0	
Total For TH13D4										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	102.71083				0.00	0	
Total TH13D5 SPOT										0.00	0	
Total For TH13D5										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.80088				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			6.15500	110.34131	6.15500	110.32294				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	102.76142				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			6.31500	108.67566	6.31500	108.65710				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.92399				0.00	0	
Total TH14B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	102.15722				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.83923				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	102.75613				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	102.86432				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.96031				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.62965				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	104.44166				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	103.96636				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	101.72827				0.00	101,400,000	50,700,00
Total TH15A1 SPOT										0.00	101,400,000	50,700,00
Total For TH15A1										0.00	101,400,000	50,700,00
TH15A: On 21/11/2022 Spot Bond					0.00000	101.75250				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	104.46885				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	101.83002				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A4 On 21/11/2022 Spot Bond					0.00000	101.59963				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2020 Spot Bond					0.00000	101.68376				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	101.70403				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	101.79692				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	102.25030				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	102.35062				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	101.89180				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	102.56492				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	101.84335				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	104.17268				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	102.94261				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	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
TH15D: On 21/11/2022 Spot Bond					0.00000	102.27313				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.67373				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.71211				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.72796	8.49000	101.70473				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.76058				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.82317				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.25700				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	105.26900	10.00000	105.24200				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	101.50904				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	101.53155				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.93000	105.97754	6.93000	105.95792				0.00	0	
Total TL24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.02500	107.17448	8.02500	107.15157				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.72404				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.21769				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.75000	98.48124	9.75000	98.45562				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.19441				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.40412				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.43610				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.90367				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TLC09 On 17/09/2020 Spot Bond					0.00000	101.18801				0.00	0	
Total TLC09 SPOT										0.00	0	
Total For TLC09										0.00	0	
TN20 On 17/09/2020 Spot Bond			4.86000	103.40503	4.86000	103.39150				0.00	0	9,909,200,00
Total TN20 SPOT										0.00	0	9,909,200,00
Total For TN20										0.00	0	9,909,200,00
TN20/R On 17/09/2020 Spot Bond			100.00000	76.98648	100.00000	76.83250				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	48.95283	100.00000	48.84389				0.00	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 TN21U SPOT									0.00	0	
Total For TN21U									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.41000	110.28532	7.41000	110.26328			185,507,127,000.00	25,034,700	14,199,638,30
Total TN23 SPOT									185,507,127,000.00	25,034,700	14,199,638,30
Total For TN23									185,507,127,000.00	25,034,700	14,199,638,30
TN23/R On 06/11/2023 Spot Bond			100.00000	16.02067	100.00000	15.98502			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			10.07000	99.68744	10.07000	99.66054			324,129,132,000.00	32,187,600	26,465,068,90
Total TN25 SPOT									324,129,132,000.00	32,187,600	26,465,068,90
Total For TN25									324,129,132,000.00	32,187,600	26,465,068,90
TN25/R On 19/08/2025 Spot Bond			100.00000	12.51985	100.00000	12.49199			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.47000	91.77380	10.47000	91.74807			0.00	0	4,200,000,00
Total TN27 SPOT									0.00	0	4,200,000,00
Total For TN27									0.00	0	4,200,000,00
TN27/R On 14/11/2027 Spot Bond			100.00000	8.94715	100.00000	8.92724			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			12.15500	91.11809	12.15500	91.08872			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	118.21856	8.00000	118.19324			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			13.36500	82.59791	13.36500	82.56871			141,669,000,000,000.00	10,600,000,000	8,200,000,00
Total TN40 SPOT									141,669,000,000,000.00	10,600,000,000	8,200,000,00
Total For TN40									141,669,000,000,000.00	10,600,000,000	8,200,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.77545	10.75000	100.74661			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.26900	10.00000	105.24200				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0 On 30/11/2020 Spot Bond			6.93500	105.51905	6.93500	105.49929				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2A On 14/12/2020 Spot Bond			6.65500	105.55503	6.65500	105.53615				0.00	0	
Total TRA2A3 SPOT										0.00	0	
Total For TRA2A3										0.00	0	
TRA2A On 14/12/2020 Spot Bond			6.45500	6.45500	6.45500	105.67565				0.00	0	
Total TRA2A6 SPOT										0.00	0	
Total For TRA2A6										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.41954				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.45339				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	102.48841				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.64957				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	102.00059				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	102.00059				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	101.85108				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.89988				0.00	0	
Total TRA3A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.87000	109.23796	6.87000	109.21769				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.84001				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.88216				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	102.21861				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	102.17214				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.14421				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.61470				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			7.16000	108.70185	7.16000	107.52745				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond					0.00000	100.56577				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.59911				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.61470				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.53176	8.62000	100.50857				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.67374				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.67374				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ11U SPOT										0.00	0	
Total For TRQ11U										0.00	0	
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ12U SPOT										0.00	0	
Total For TRQ12U										0.00	0	
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSG05I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG05U SPOT										0.00	0	
Total For TSG05U										0.00	0	
TSG06I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG06U SPOT										0.00	0	
Total For TSG06U										0.00	0	
TSG07I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG07U SPOT										0.00	0	
Total For TSG07U										0.00	0	
TSG08I 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	99.95769				0.00	0	
Total TSP232 SPOT										0.00	0	
Total For TSP232										0.00	0	
TSP233 On 09/07/2020 Spot Bond					0.00000	98.67751				0.00	0	
Total TSP233 SPOT										0.00	0	
Total For TSP233										0.00	0	
TSP235 On 13/08/2020 Spot Bond					0.00000	103.32560				0.00	0	
Total TSP235 SPOT										0.00	0	
Total For TSP235										0.00	0	
TSP238 On 08/10/2020 Spot Bond					0.00000	96.87014				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP239 On 14/05/2020 Spot Bond					0.00000	99.82044				0.00	0	
Total TSP239 SPOT										0.00	0	
Total For TSP239										0.00	0	
TSP240 On 12/11/2020 Spot Bond					0.00000	96.12615				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP241 On 11/06/2020 Spot Bond					0.00000	99.32461				0.00	0	
Total TSP241 SPOT										0.00	0	
Total For TSP241										0.00	0	
TSP242 On 10/09/2020 Spot Bond					0.00000	97.58448				0.00	0	
Total TSP242 SPOT										0.00	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 TSP242										0.00	0	
TSP242 On 04/03/2021 Spot Bond					0.00000	94.28469				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP243 On 18/03/2021 Spot Bond					0.00000	94.16961				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP244 On 08/04/2021 Spot Bond					0.00000	94.03556				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP245 On 22/10/2020 Spot Bond					0.00000	97.27568				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP246 On 22/04/2021 Spot Bond					0.00000	94.49061				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.08586				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.10956				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.06437				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.22428				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC329 On 13/05/2020 Spot Bond					0.00000	101.57665				0.00	0	
Total TWC329 SPOT										0.00	0	
Total For TWC329										0.00	0	
TWC330 On 19/05/2020 Spot Bond					0.00000	101.36009				0.00	0	
Total TWC330 SPOT										0.00	0	
Total For TWC330										0.00	0	
TWC33 On 27/05/2020 Spot Bond					0.00000	101.27722				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC331 SPOT										0.00	0	
Total For TWC331										0.00	0	
TWC33 On 04/06/2020 Spot Bond					0.00000	101.18021				0.00	0	
Total TWC332 SPOT										0.00	0	
Total For TWC332										0.00	0	
TWC33 On 10/07/2020 Spot Bond					0.00000	100.43808				0.00	0	
Total TWC333 SPOT										0.00	0	
Total For TWC333										0.00	0	
TWC33 On 20/07/2020 Spot Bond					0.00000	100.21288				0.00	0	
Total TWC334 SPOT										0.00	0	
Total For TWC334										0.00	0	
TWC33 On 27/07/2020 Spot Bond					0.00000	100.15647				0.00	0	
Total TWC335 SPOT										0.00	0	
Total For TWC335										0.00	0	
TWC33 On 30/07/2020 Spot Bond					0.00000	100.08518				0.00	0	
Total TWC336 SPOT										0.00	0	
Total For TWC336										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.88500	104.87311	6.88500	104.85381				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.80000	103.91856	10.80000	103.88886			5,400,000,000,000.00	500,000,000	500,000,000	
Total UG26 SPOT									5,400,000,000,000.00	500,000,000	500,000,000	
Total For UG26									5,400,000,000,000.00	500,000,000	500,000,000	
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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCJA5\ On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA5U SPOT										0.00	0	
Total For VCJA5U										0.00	0	
VCJA6\ On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA6U SPOT										0.00	0	
Total For VCJA6U										0.00	0	
VCJA7\ On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA7U SPOT										0.00	0	
Total For VCJA7U										0.00	0	
VCJA8\ On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA8U SPOT										0.00	0	
Total For VCJA8U										0.00	0	
VCJA9\ On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA9U SPOT										0.00	0	
Total For VCJA9U										0.00	0	
VCJB1\ On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB1U SPOT										0.00	0	
Total For VCJB1U										0.00	0	
VCJB2\ On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB2U SPOT										0.00	0	
Total For VCJB2U										0.00	0	
VCJB3\ On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB3U SPOT										0.00	0	
Total For VCJB3U										0.00	0	
VCJB4\ On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB4U SPOT										0.00	0	
Total For VCJB4U										0.00	0	
VCJB5\ On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB5U SPOT										0.00	0	
Total For VCJB5U										0.00	0	
VCJB6\ On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB6U SPOT										0.00	0	
Total For VCJB6U										0.00	0	
VCJB7\ On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB7U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VCJB7U										0.00	0	
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB8U SPOT										0.00	0	
Total For VCJB8U										0.00	0	
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB9U SPOT										0.00	0	
Total For VCJB9U										0.00	0	
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA1U SPOT										0.00	0	
Total For VCPA1U										0.00	0	
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA2U SPOT										0.00	0	
Total For VCPA2U										0.00	0	
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA3U SPOT										0.00	0	
Total For VCPA3U										0.00	0	
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA4U SPOT										0.00	0	
Total For VCPA4U										0.00	0	
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA5U SPOT										0.00	0	
Total For VCPA5U										0.00	0	
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA6U SPOT										0.00	0	
Total For VCPA6U										0.00	0	
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA7U SPOT										0.00	0	
Total For VCPA7U										0.00	0	
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA8U SPOT										0.00	0	
Total For VCPA8U										0.00	0	
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA9U SPOT										0.00	0	
Total For VCPA9U										0.00	0	
VCPB1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VCPB1U SPOT										0.00	0	
Total For VCPB1U										0.00	0	
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB2U SPOT										0.00	0	
Total For VCPB2U										0.00	0	
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB3U SPOT										0.00	0	
Total For VCPB3U										0.00	0	
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB4U SPOT										0.00	0	
Total For VCPB4U										0.00	0	
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB5U SPOT										0.00	0	
Total For VCPB5U										0.00	0	
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB6U SPOT										0.00	0	
Total For VCPB6U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA06U SPOT										0.00	0	
Total For VJA06U										0.00	0	
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA07U SPOT										0.00	0	
Total For VJA07U										0.00	0	
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA08U SPOT										0.00	0	
Total For VJA08U										0.00	0	
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA09U SPOT										0.00	0	
Total For VJA09U										0.00	0	
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA10U SPOT										0.00	0	
Total For VJA10U										0.00	0	
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA11U SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VJB07U										0.00	0	
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB08U SPOT										0.00	0	
Total For VJB08U										0.00	0	
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB09U SPOT										0.00	0	
Total For VJB09U										0.00	0	
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB10U SPOT										0.00	0	
Total For VJB10U										0.00	0	
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB11U SPOT										0.00	0	
Total For VJB11U										0.00	0	
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB12U SPOT										0.00	0	
Total For VJB12U										0.00	0	
VKE07 On 08/06/2020 Spot Bond					0.00000	101.44721				0.00	0	
Total VKE07 SPOT										0.00	0	
Total For VKE07										0.00	0	
VKE09 On 08/07/2020 Spot Bond					0.00000	100.79893				0.00	0	1,000,000,00
Total VKE09 SPOT										0.00	0	1,000,000,00
Total For VKE09										0.00	0	1,000,000,00
VKE10 On 08/07/2022 Spot Bond					0.00000	100.26103				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.26421				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.30427				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.70899				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.78050				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.86037				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.85545				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA03U SPOT										0.00	0	
Total For VPA03U										0.00	0	
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA04U SPOT										0.00	0	
Total For VPA04U										0.00	0	
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA05U SPOT										0.00	0	
Total For VPA05U										0.00	0	
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA06U SPOT										0.00	0	
Total For VPA06U										0.00	0	
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA07U SPOT										0.00	0	
Total For VPA07U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA12U SPOT										0.00	0	
Total For VPA12U										0.00	0	
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB03U SPOT										0.00	0	
Total For VPB03U										0.00	0	
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB04U SPOT										0.00	0	
Total For VPB04U										0.00	0	
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB05U SPOT										0.00	0	
Total For VPB05U										0.00	0	
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB06U SPOT										0.00	0	
Total For VPB06U										0.00	0	
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB07U SPOT										0.00	0	
Total For VPB07U										0.00	0	
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB08U SPOT										0.00	0	
Total For VPB08U										0.00	0	
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB09U SPOT										0.00	0	
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	

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 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	
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	100.09861				0.00	0	
Total VR1871 SPOT										0.00	0	
Total For VR1871										0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	100.67084				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	100.59016				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	99.41603				0.00	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 WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL03U SPOT										0.00	0	
Total For WHL03U										0.00	0	
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL04U SPOT										0.00	0	
Total For WHL04U										0.00	0	
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL05U SPOT										0.00	0	
Total For WHL05U										0.00	0	
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL06U SPOT										0.00	0	
Total For WHL06U										0.00	0	
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			5.39500	104.16129	5.39500	104.14595				0.00	0	
Total WSP4 SPOT										0.00	0	
Total For WSP4										0.00	0	
WSP5 On 28/05/2021 Spot Bond			5.68000	107.31984	5.68000	107.30332				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	51.36426	100.00000	51.24995				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.57e+017	799,850,869,478	319,394,450,68
Total for SPOT :										1.57e+017	799,850,869,478	319,394,450,68
Total Futures										1.57e+017	799,850,926,607	319,395,802,62
Total Options										0.00	0	432,11
Grand Total:										1.57e+017	799,850,926,607	319,396,234,73