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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/06/2020

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/08/2020	Bond Future			11.88062	74.30585	11.87098	74.35551			0.00	0	35
ES33	On	05/11/2020	Bond Future			12.13696	71.34139	12.12674	71.39243			0.00	0	
ES33	On	04/02/2021	Bond Future			12.40463	72.17444	12.39384	72.22663			0.00	0	
ES33	On	06/05/2021	Bond Future			12.67563	69.26084	12.66430	69.31396			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/08/2020	Bond Future			12.34004	73.69651	12.34047	73.69408			0.00	0	4,9
ES42	On	05/11/2020	Bond Future			12.59017	70.24207	12.59047	70.24044			0.00	0	
ES42	On	04/02/2021	Bond Future			12.84327	71.06310	12.84348	71.06199			0.00	0	
ES42	On	06/05/2021	Bond Future			13.10979	67.65500	13.10995	67.65419			0.00	0	
Total ES42 Future												0.00	0	4,91
Total For ES42												0.00	0	4,91
I2025	On	06/08/2020	Bond Future			138.53704	138.53704	138.59871	138.59871			0.00	0	4,9
I2025	On	05/11/2020	Bond Future			140.08165	140.08165	140.14559	140.14559			0.00	0	
I2025	On	04/02/2021	Bond Future			140.22592	140.22592	140.29163	140.29163			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	Opt Intere
I2025	On	06/05/2021	Bond Future			141.93568	141.93568	142.00272	142.00272				0.00	0	
Total I2025 Future													0.00	0	4,97
Total For I2025													0.00	0	4,97
I2029	On	06/08/2020	Bond Future			100.10320	100.10320	100.08007	100.08007				0.00	0	4,96
I2029	On	05/11/2020	Bond Future			100.08300	100.08300	100.06074	100.06074				0.00	0	
I2029	On	04/02/2021	Bond Future			101.27449	101.27449	101.25263	101.25263				0.00	0	
I2029	On	06/05/2021	Bond Future			101.35832	101.35832	101.33660	101.33660				0.00	0	
Total I2029 Future													0.00	0	4,96
Total For I2029													0.00	0	4,96
I2033	On	06/08/2020	Bond Future			96.64814	96.64814	96.52051	96.52051				0.00	0	12,17
I2033	On	05/11/2020	Bond Future			96.51444	96.51444	96.38645	96.38645				0.00	0	
I2033	On	04/02/2021	Bond Future			97.66337	97.66337	97.53457	97.53457				0.00	0	
I2033	On	06/05/2021	Bond Future			97.62559	97.62559	97.49557	97.49557				0.00	0	
Total I2033 Future													0.00	0	12,17
Total For I2033													0.00	0	12,17
I2038	On	06/08/2020	Bond Future			107.28553	107.28553	107.47874	107.47874				0.00	0	10,46
I2038	On	05/11/2020	Bond Future			108.48173	108.48173	108.67845	108.67845				0.00	0	
I2038	On	04/02/2021	Bond Future			108.05958	108.05958	108.25941	108.25941				0.00	0	
I2038	On	06/05/2021	Bond Future			109.37750	109.37750	109.58007	109.58007				0.00	0	
Total I2038 Future													0.00	0	10,46
Total For I2038													0.00	0	10,46
I2046	On	06/08/2020	Bond Future			97.39430	97.39430	97.78448	97.78448				0.00	0	15,96
I2046	On	05/11/2020	Bond Future			96.69496	96.69496	97.09046	97.09046				0.00	0	
I2046	On	04/02/2021	Bond Future			97.84630	97.84630	98.24727	98.24727				0.00	0	
I2046	On	06/05/2021	Bond Future			97.23106	97.23106	97.63735	97.63735				0.00	0	
Total I2046 Future													0.00	0	15,96
Total For I2046													0.00	0	15,96
I2050	On	06/08/2020	Bond Future			98.12318	98.12318	98.09763	98.09763				0.00	0	16,76
I2050	On	05/11/2020	Bond Future			99.21708	99.21708	99.19239	99.19239				0.00	0	
I2050	On	04/02/2021	Bond Future			98.48876	98.48876	98.46434	98.46434				0.00	0	
I2050	On	06/05/2021	Bond Future			99.68969	99.68969	99.66556	99.66556				0.00	0	
Total I2050 Future													0.00	0	16,76
Total For I2050													0.00	0	16,76
R186	On	06/08/2020	Bond Future			7.70709	115.30432	7.70594	115.31050		8.78		357,443,392.00	3,100	74,46
R186	On	05/11/2020	Bond Future			7.88237	116.56149	7.88090	116.56906		8.25		0.00	0	
R186	On	04/02/2021	Bond Future			8.06151	112.63852	8.05978	112.64704		7.85		0.00	0	
R186	On	06/05/2021	Bond Future			8.25208	113.98686	8.25015	113.99592		7.81		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												357,443,392.00	3,100	74,45
R186	On	06/08/2020	Bond Future	8.37	Call			3,967.85000	3.96785	3,952,610	9.29	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			466.00000	0.46600	456,940	9.29	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			4,010.25000	4.01025	3,995,080	9.30	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Put			456.72000	0.45672	447,730	9.30	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			3,925.46000	3.92546	3,910,150	9.27	0.00	0	
R186	On	06/08/2020	Bond Future	8.00	Call			2,516.00000	2.51600	2,498,760	8.93	0.00	0	90
R186	On	06/08/2020	Bond Future	8.25	Call			3,469.55000	3.46955	3,453,500	9.16	0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			590.27000	0.59027	580,400	9.16	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			475.32000	0.47532	466,190	9.27	0.00	0	
R186	On	06/08/2020	Bond Future	7.45	Call			983.02000	0.98302	967,650	8.64	0.00	0	2,50
R186	On	06/08/2020	Bond Future	7.45	Put			2,370.30000	2.37030	2,361,110	8.64	0.00	0	2,50
R186	On	06/08/2020	Bond Future	9.00	Put			108.13000	0.10813	104,090	9.68	0.00	0	
R186	On	06/08/2020	Bond Future	9.00	Call			6,806.48000	6.80648	6,796,260	9.68	0.00	0	90
R186	On	06/08/2020	Bond Future	8.00	Put			948.15000	0.94815	937,090	8.93	28,264,508.58	30,162	15,10
R186	On	05/11/2020	Bond Future	8.65	Put			1,049.14000	1.04914	1,044,030	8.68	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			4,960.28000	4.96028	4,947,600	8.69	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			1,037.60000	1.03760	1,032,490	8.69	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			4,884.98000	4.88498	4,872,290	8.67	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			1,060.81000	1.06081	1,055,690	8.67	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			2,322.05000	2.32205	2,310,090	8.19	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.34	Put			1,479.16000	1.47916	1,473,960	8.44	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			3,812.00000	3.81200	3,799,230	8.44	0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			7,313.52000	7.31352	7,301,990	9.00	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			487.68000	0.48768	483,720	9.00	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.65	Call			4,922.58000	4.92258	4,909,900	8.68	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Put			2,142.97000	2.14297	2,138,170	8.25	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			2,754.12000	2.75412	2,741,750	8.25	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			5,411.75000	5.41175	5,411,590	7.95	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			757.90000	0.75790	750,170	7.95	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			2,532.90000	2.53290	2,528,510	8.19	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			3,101.56000	3.10156	3,090,980	7.92	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			2,658.63000	2.65863	2,656,570	7.92	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Call			3,128.49000	3.12849	3,117,880	7.93	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			2,636.61000	2.63661	2,634,520	7.93	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			3,155.17000	3.15517	3,144,540	7.93	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			2,614.36000	2.61436	2,612,250	7.93	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			11,452.67000	11.45267	11,442,120	8.45	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			425.39000	0.42539	423,900	8.45	0.00	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
R186	On	06/05/2021	Bond Future	10.77	Call			11,489.22000	11.48922	11,478,670	8.45	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			420.89000	0.42089	419,400	8.45	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			11,525.79000	11.52579	11,515,250	8.45	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			416.43000	0.41643	414,950	8.45	0.00	0	
Total R186 Option												28,264,508.58	30,162	34,87
Total For R186												385,707,900.58	33,262	109,33
R197	On	06/08/2020	Bond Future			307.50603	307.50603	307.55512	307.55512			0.00	0	2,54
R197	On	05/11/2020	Bond Future			310.93373	310.93373	310.98690	310.98690			0.00	0	
R197	On	04/02/2021	Bond Future			306.69977	306.69977	306.75572	306.75572			0.00	0	
R197	On	06/05/2021	Bond Future			310.44028	310.44028	310.49803	310.49803			0.00	0	
Total R197 Future												0.00	0	2,54
Total For R197												0.00	0	2,54
R202	On	06/08/2020	Bond Future			215.53072	215.53072	215.59071	215.59071			0.00	0	7,79
R202	On	05/11/2020	Bond Future			217.93321	217.93321	217.99627	217.99627			0.00	0	
R202	On	04/02/2021	Bond Future			216.31236	216.31236	216.37783	216.37783			0.00	0	
R202	On	06/05/2021	Bond Future			218.95013	218.95013	219.01722	219.01722			0.00	0	
Total R202 Future												0.00	0	7,79
Total For R202												0.00	0	7,79
R2023	On	06/08/2020	Bond Future			5.17541	109.55266	5.18312	109.53376		2.86	0.00	0	26,87
R2023	On	05/11/2020	Bond Future			5.26233	106.83981	5.27038	106.82196		2.79	0.00	0	
R2023	On	04/02/2021	Bond Future			5.34183	108.08667	5.35058	108.06937		2.36	0.00	0	
R2023	On	06/05/2021	Bond Future			5.41386	105.46900	5.42364	105.45196		2.26	0.00	0	
Total R2023 Future												0.00	0	26,87
R2023	On	06/08/2020	Bond Future	7.28	Call			4,986.95000	4.98695	5,005,790	3.81	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Put			0.44000	0.00044	0,380	3.81	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call			4,940.85000	4.94085	4,959,680	3.81	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put			0.49000	0.00049	0,420	3.81	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Call			4,963.90000	4.96390	4,982,740	3.81	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Put			0.46000	0.00046	0,400	3.81	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			15.23000	0.01523	14,580	3.40	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			4,750.98000	4.75098	4,768,190	3.40	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			14.84000	0.01484	14,200	3.40	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			4,709.95000	4.70995	4,727,120	3.40	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			15.64000	0.01564	14,960	3.40	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			4,730.45000	4.73045	4,747,650	3.40	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			2,208.57000	2.20857	2,220,770	2.79	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			295.17000	0.29517	290,070	2.79	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			2,223.69000	2.22369	2,235,940	2.79	0.00	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
R2023	On	04/02/2021	Bond Future	6.34	Put			290.99000	0.29099	285,940	2.79	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			2,193.49000	2.19349	2,205,630	2.79	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			299.40000	0.29940	294,240	2.79	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			3,738.76000	3.73876	3,754,030	2.57	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			84.33000	0.08433	82,560	2.57	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			3,754.13000	3.75413	3,769,420	2.57	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			83.07000	0.08307	81,320	2.57	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,723.40000	3.72340	3,738,660	2.57	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			85.60000	0.08560	83,820	2.57	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	26,87
R2030	On	06/08/2020	Bond Future			9.25196	92.47115	9.24098	92.53593		13.84	0.00	0	108,42
R2030	On	05/11/2020	Bond Future			9.43566	93.48042	9.42402	93.54705		13.15	0.00	0	
R2030	On	04/02/2021	Bond Future			9.62613	90.56670	9.61386	90.63475		12.52	0.00	0	
R2030	On	06/05/2021	Bond Future			9.82595	91.65143	9.81306	91.72067		12.52	0.00	0	
Total R2030 Future												0.00	0	108,42
R2030	On	06/08/2020	Bond Future	11.47	Call			12,029.78000	12.02978	11,964,340	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Call			9,091.90000	9.09190	9,025,400	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Put			2,488.95000	2.48895	2,508,030	13.71	0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Call			4,739.09000	4.73909	4,674,260	14.83	0.00	0	
R2030	On	06/08/2020	Bond Future	9.95	Put			675.62000	0.67562	675,570	14.83	0.00	0	5,84
R2030	On	06/08/2020	Bond Future	10.40	Call			6,819.50000	6.81950	6,752,560	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	10.40	Put			298.58000	0.29858	296,420	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			572.86000	0.57286	571,990	14.99	0.00	0	
R2030	On	06/08/2020	Bond Future	11.47	Put			19.33000	0.01933	18,670	15.32	0.00	0	64
R2030	On	06/08/2020	Bond Future	11.25	Call			10,957.34000	10.95734	10,891,560	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	11.25	Put			36.51000	0.03651	35,510	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Put			437.48000	0.43748	435,720	15.25	0.00	0	
R2030	On	06/08/2020	Bond Future	10.21	Call			5,931.98000	5.93198	5,865,440	15.25	0.00	0	64
R2030	On	06/08/2020	Bond Future	9.05	Put			2,625.65000	2.62565	2,646,150	13.67	0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Put			100.08000	0.10008	98,360	15.32	0.00	0	64
R2030	On	06/08/2020	Bond Future	10.00	Put			622.42000	0.62242	621,930	14.91	0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			4,963.49000	4.96349	4,898,220	14.91	0.00	0	47
R2030	On	06/08/2020	Bond Future	10.75	Put			134.44000	0.13444	132,510	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			8,504.46000	8.50446	8,437,750	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Put			5,744.72000	5.74472	5,790,830	13.18	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call			5,190.38000	5.19038	5,124,730	14.99	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put			151.53000	0.15153	149,530	15.32	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call			8,260.66000	8.26066	8,193,880	15.32	0.00	0	47

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	06/08/2020	Bond Future	9.75	Put			931.51000	0.93151	933,860	14.49	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call			3,872.96000	3.87296	3,810,530	14.49	0.00	0	4%
R2030	On	06/08/2020	Bond Future	9.42	Call			2,600.29000	2.60029	2,544,510	14.02	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call			1,489.36000	1.48936	1,445,080	13.67	0.00	0	4%
R2030	On	06/08/2020	Bond Future	9.20	Put			2,138.77000	2.13877	2,154,150	13.80	0.00	0	2.5%
R2030	On	06/08/2020	Bond Future	9.20	Call			1,896.48000	1.89648	1,847,080	13.80	0.00	0	3%
R2030	On	06/08/2020	Bond Future	8.50	Put			4,993.24000	4.99324	5,034,830	13.16	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call			480.94000	0.48094	457,750	13.16	0.00	0	3%
R2030	On	06/08/2020	Bond Future	9.11	Put			2,422.53000	2.42253	2,440,910	13.72	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call			1,592.16000	1.59216	1,546,460	13.71	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call			347.83000	0.34783	329,160	13.18	0.00	0	8%
R2030	On	06/08/2020	Bond Future	8.86	Put			3,337.18000	3.33718	3,364,880	13.47	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call			1,052.23000	1.05223	1,015,150	13.47	0.00	0	8%
R2030	On	06/08/2020	Bond Future	9.42	Put			1,551.52000	1.55152	1,560,520	14.02	0.00	0	8%
R2030	On	06/08/2020	Bond Future	9.10	Call			1,618.62000	1.61862	1,572,570	13.71	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put			2,455.66000	2.45566	2,474,390	13.71	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call			1,645.19000	1.64519	1,598,790	13.72	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Call			3,684.06000	3.68406	3,635,690	13.24	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Call			6,931.70000	6.93170	6,871,650	14.32	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			2,084.61000	2.08461	2,098,650	13.48	0.00	0	14.1%
R2030	On	05/11/2020	Bond Future	8.10	Put			8,612.86000	8.61286	8,662,860	12.47	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			603.14000	0.60314	586,510	12.47	0.00	0	3.0%
R2030	On	05/11/2020	Bond Future	8.85	Put			5,039.04000	5.03904	5,073,370	12.68	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			1,673.32000	1.67332	1,641,020	12.68	0.00	0	3.0%
R2030	On	05/11/2020	Bond Future	10.06	Call			5,282.80000	5.28280	5,227,310	13.73	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			2,627.07000	2.62707	2,645,330	13.24	0.00	0	3.0%
R2030	On	05/11/2020	Bond Future	8.73	Put			5,528.18000	5.52818	5,565,280	12.60	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			1,438.58000	1.43858	1,409,050	12.60	0.00	0	3.0%
R2030	On	05/11/2020	Bond Future	9.23	Put			3,690.69000	3.69069	3,716,500	12.97	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			2,570.74000	2.57074	2,529,920	12.97	0.00	0	3.0%
R2030	On	05/11/2020	Bond Future	10.37	Call			6,517.83000	6.51783	6,458,730	14.17	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			1,189.90000	1.18990	1,196,480	14.32	0.00	0	3.0%
R2030	On	05/11/2020	Bond Future	8.34	Put			7,344.20000	7.34420	7,389,710	12.47	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			851.96000	0.85196	830,840	12.47	0.00	0	1.0%
R2030	On	05/11/2020	Bond Future	9.04	Put			4,326.98000	4.32698	4,356,980	12.82	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			2,092.90000	2.09290	2,056,270	12.82	0.00	0	1.0%
R2030	On	05/11/2020	Bond Future	9.38	Call			2,984.18000	2.98418	2,940,230	13.07	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			1,733.65000	1.73365	1,744,790	13.73	0.00	0	1.0%
R2030	On	05/11/2020	Bond Future	8.53	Put			6,414.12000	6.41412	6,455,720	12.49	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			1,102.05000	1.10205	1,077,020	12.49	108,779.02	101	15.6%

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/11/2020	Bond Future	9.03	Put			4,362.66000	4.36266	4,392,880	12.81	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			2,069.46000	2.06946	2,033,050	12.81	205,338.05	101	15,66
R2030	On	05/11/2020	Bond Future	9.38	Put			3,236.72000	3.23672	3,259,400	13.07	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			1,304.12000	1.30412	1,311,650	14.17	132,476.65	101	15,66
R2030	On	05/11/2020	Bond Future	9.39	Call			3,012.96000	3.01296	2,968,810	13.08	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			3,208.05000	3.20805	3,230,530	13.08	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			3,041.88000	3.04188	2,997,530	13.08	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			3,179.57000	3.17957	3,201,850	13.08	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Put			7,242.90000	7.24290	7,288,020	12.47	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			875.76000	0.87576	854,250	12.47	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.86	Put			4,999.64000	4.99964	5,033,750	12.69	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			1,693.92000	1.69392	1,661,400	12.69	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	9.86	Call			4,537.40000	4.53740	4,484,810	13.48	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			1,068.81000	1.06881	1,048,300	11.86	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			6,175.10000	6.17510	6,213,720	12.09	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,863.51000	1.86351	1,834,080	12.09	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			5,596.01000	5.59601	5,544,300	13.22	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			2,418.63000	2.41863	2,434,970	13.22	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call			2,505.15000	2.50515	2,470,130	12.29	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Put			8,387.61000	8.38761	8,435,150	11.86	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			5,069.65000	5.06965	5,102,680	12.29	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,528.25000	2.52825	2,493,040	12.30	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			5,035.24000	5.03524	5,068,080	12.30	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			2,481.90000	2.48190	2,447,060	12.28	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			5,103.96000	5.10396	5,137,170	12.28	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Put			5,207.90000	5.20790	5,241,660	12.26	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			2,412.88000	2.41288	2,378,590	12.26	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.37	Put			8,338.33000	8.33833	8,385,710	11.86	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			1,080.87000	1.08087	1,060,200	11.86	0.00	0	1,00
R2030	On	06/05/2021	Bond Future	10.74	Call			7,368.88000	7.36888	7,315,130	13.50	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			10,708.03000	10.70803	10,646,620	13.51	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			6,136.36000	6.13636	6,171,510	12.18	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call			5,027.71000	5.02771	4,981,880	12.73	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			3,818.77000	3.81877	3,842,180	12.73	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			6,376.00000	6.37600	6,412,240	12.13	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			2,718.68000	2.71868	2,685,680	12.13	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			1,226.73000	1.22673	1,234,560	13.51	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			2,562.32000	2.56232	2,577,810	13.50	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			10,635.31000	10.63531	10,574,030	13.51	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			1,246.93000	1.24693	1,254,890	13.51	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	06/05/2021	Bond Future	11.70	Call			10,671.66000	10.67166	10,610,310	13.51	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			1,236.80000	1.23680	1,244,690	13.51	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Put			11,612.58000	11.61258	11,665,370	11.87	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			956.59000	0.95659	940,140	11.87	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.92	Call			4,672.16000	4.67216	4,627,910	12.64	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			4,099.82000	4.09982	4,124,810	12.64	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			2,874.16000	2.87416	2,840,070	12.18	0.00	0	
Total R2030 Option												446,593.72	303	133,13
Total For R2030												446,593.72	303	241,56
R2032	On	06/08/2020	Bond Future			10.12845	90.32974	10.11254	90.42761		15.95	0.00	0	99,44
R2032	On	05/11/2020	Bond Future			10.33019	87.16972	10.31345	87.26973		15.98	0.00	0	
R2032	On	04/02/2021	Bond Future			10.53604	88.18771	10.51849	88.28954		14.57	0.00	0	
R2032	On	06/05/2021	Bond Future			10.74828	85.09638	10.72993	85.19972		15.30	0.00	0	
Total R2032 Future												0.00	0	99,44
R2032	On	06/08/2020	Bond Future	9.29	Put			5,775.59000	5.77559	5,844,200	15.05	0.00	0	
R2032	On	06/08/2020	Bond Future	9.29	Call			503.61000	0.50361	474,350	15.05	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.91	Call			1,658.70000	1.65870	1,598,560	15.55	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put			2,917.94000	2.91794	2,955,670	15.55	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.47	Call			729.58000	0.72958	692,160	15.04	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put			4,811.44000	4.81144	4,871,890	15.04	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Call			701.28000	0.70128	664,810	15.04	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put			4,914.34000	4.91434	4,975,740	15.04	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Put			8,839.83000	8.83983	8,925,650	15.05	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Call			149.50000	0.14950	137,450	15.05	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.46	Call			715.38000	0.71538	678,430	15.04	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Put			4,862.81000	4.86281	4,923,730	15.04	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put			8,543.81000	8.54381	8,615,630	15.05	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call			917.42000	0.91742	889,230	15.05	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	9.61	Put			6,088.50000	6.08850	6,145,660	15.37	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Put			6,856.28000	6.85628	6,918,700	15.21	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call			1,409.55000	1.40955	1,371,960	15.21	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call			6,325.75000	6.32575	6,244,490	17.15	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call			2,088.72000	2.08872	2,040,890	15.53	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put			5,423.91000	5.42391	5,476,090	15.53	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call			2,042.75000	2.04275	1,995,530	15.51	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put			2,048.22000	2.04822	2,068,610	16.99	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Put			9,507.21000	9.50721	9,583,240	15.05	0.00	0	
R2032	On	05/11/2020	Bond Future	8.94	Call			730.57000	0.73057	706,590	15.05	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.61	Call			1,737.89000	1.73789	1,695,040	15.37	0.00	0	3,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/11/2020	Bond Future	10.99	Call		5,966.46000	5.96646	5,886,840	16.99	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		5,504.01000	5.50401	5,556,800	15.51	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		1,904.92000	1.90492	1,923,670	17.15	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		2,065.66000	2.06566	2,018,140	15.52	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		5,463.85000	5.46385	5,516,340	15.52	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		7,354.01000	7.35401	7,416,480	13.85	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		1,930.70000	1.93070	1,891,070	13.86	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		7,310.51000	7.31051	7,372,710	13.86	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		1,891.55000	1.89155	1,852,440	13.84	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		7,397.70000	7.39770	7,460,420	13.84	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		794.97000	0.79497	773,720	13.76	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		8,931.11000	8.93111	9,001,440	13.76	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		1,370.58000	1.37058	1,339,080	13.76	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call		5,112.87000	5.11287	5,044,450	14.87	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		3,386.51000	3.38651	3,419,920	14.87	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.62	Call		1,911.06000	1.91106	1,871,700	13.85	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		11,692.89000	11.69289	11,773,470	13.76	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Call		9,560.19000	9.56019	9,477,050	16.49	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		2,250.10000	2.25010	2,270,300	16.49	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		9,594.49000	9.59449	9,511,220	16.49	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		2,234.70000	2.23470	2,254,770	16.49	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		9,525.93000	9.52593	9,442,910	16.49	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		2,265.60000	2.26560	2,285,920	16.49	0.00	0	
Total R2032 Option											0.00	0	16,80
Total For R2032											0.00	0	116,24
R2035	On	06/08/2020	Bond Future			10.81751	89.89052	10.81200	89.92626	17.59	5,483,321.72	61	100,40
R2035	On	05/11/2020	Bond Future			11.02761	86.39611	11.02171	86.43329	17.84	0.00	0	
R2035	On	04/02/2021	Bond Future			11.24657	87.40474	11.24032	87.44296	16.24	0.00	0	
R2035	On	06/05/2021	Bond Future			11.46368	83.97233	11.45711	84.01137	17.13	0.00	0	
Total R2035 Future											5,483,321.72	61	100,40
R2035	On	06/08/2020	Bond Future	9.67	Put		8,179.01000	8.17901	8,202,150	16.36	0.00	0	
R2035	On	06/08/2020	Bond Future	9.67	Call		274.11000	0.27411	261,510	16.36	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.00	Put		13,084.11000	13.08411	13,116,800	16.36	0.00	0	
R2035	On	06/08/2020	Bond Future	9.00	Call		40.78000	0.04078	37,730	16.36	0.00	0	24,70
R2035	On	06/08/2020	Bond Future	8.75	Put		15,081.71000	15.08171	15,115,920	16.36	0.00	0	
R2035	On	06/08/2020	Bond Future	8.75	Call		17.31000	0.01731	15,780	16.36	0.00	0	3,00
R2035	On	06/08/2020	Bond Future	9.91	Call		479.26000	0.47926	461,150	16.38	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Put		6,637.15000	6.63715	6,654,780	16.38	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Call		1,450.68000	1.45068	1,417,710	17.17	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/08/2020	Bond Future	10.45	Put			3,847.21000	3.84721	3,849,980	17.17	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.09	Put			12,384.31000	12.38431	12,416,220	16.36	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Call			54.41000	0.05441	50,580	16.36	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.92	Call			489.88000	0.48988	471,530	16.38	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put			6,576.01000	6.57601	6,593,400	16.38	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call			500.78000	0.50078	482,180	16.38	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Put			6,515.22000	6.51522	6,532,360	16.38	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call			2,015.93000	2.01593	1,991,630	17.07	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put			6,478.39000	6.47839	6,491,270	17.07	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call			1,969.88000	1.96988	1,945,870	17.04	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put			6,568.42000	6.56842	6,581,590	17.04	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call			1,992.83000	1.99283	1,968,670	17.06	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put			6,523.29000	6.52329	6,536,310	17.06	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call			4,266.75000	4.26675	4,237,950	16.14	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put			4,883.73000	4.88373	4,893,150	16.14	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.06	Call			1,654.36000	1.65436	1,636,750	15.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			9,359.04000	9.35904	9,379,650	15.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			1,622.82000	1.62282	1,605,420	15.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			9,466.84000	9.46684	9,487,660	15.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			1,784.79000	1.78479	1,766,360	15.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			8,935.17000	8.93517	8,954,960	15.27	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.05	Call			1,638.54000	1.63854	1,621,030	15.27	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put			9,412.85000	9.41285	9,433,560	15.27	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Put			10,129.75000	10.12975	10,149,700	16.26	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			2,402.76000	2.40276	2,383,670	16.26	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.35	Call			8,504.64000	8.50464	8,470,450	18.19	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			3,441.23000	3.44123	3,446,080	18.19	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call			7,296.02000	7.29602	7,263,520	17.69	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			3,408.19000	3.40819	3,412,950	18.22	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			4,048.59000	4.04859	4,055,130	17.69	0.00	0	70
R2035	On	06/05/2021	Bond Future	11.32	Call			5,030.85000	5.03085	5,002,830	16.98	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			5,851.72000	5.85172	5,862,740	16.98	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call			8,542.13000	8.54213	8,507,890	18.21	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			3,424.67000	3.42467	3,429,470	18.21	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			8,579.65000	8.57965	8,545,370	18.22	0.00	0	
Total R2035 Option												0.00	0	32,94
Total For R2035												5,483,321.72	61	133,37
R2037	On	06/08/2020	Bond Future			11.08451	80.89948	11.08941	80.86831		19.82	720,409,869.40	8,905	95,2
R2037	On	05/11/2020	Bond Future			11.28880	81.78262	11.29373	81.75213		19.04	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/02/2021	Bond Future			11.50139	78.48223	11.50643	78.45195		18.27	0.00	0	
R2037	On	06/05/2021	Bond Future			11.72073	79.42269	11.72592	79.39239		18.29	0.00	0	
Total R2037 Future												720,409,869.40	8,905	95,21
R2037	On	06/08/2020	Bond Future	9.87	Call			257.67000	0.25767	251,810	18.53	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put			8,620.40000	8.62040	8,583,370	18.53	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call			263.91000	0.26391	257,980	18.53	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put			8,552.82000	8.55282	8,515,720	18.53	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call			251.54000	0.25154	245,760	18.53	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put			8,688.17000	8.68817	8,651,220	18.53	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put			8,672.90000	8.67290	8,639,960	17.82	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call			1,245.86000	1.24586	1,243,420	17.82	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put			8,616.68000	8.61668	8,583,750	17.82	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call			1,260.55000	1.26055	1,258,130	17.82	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put			8,560.66000	8.56066	8,527,750	17.82	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call			1,231.28000	1.23128	1,228,830	17.82	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			946.33000	0.94633	936,380	19.87	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call			2,804.33000	2.80433	2,807,110	17.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			6,904.28000	6.90428	6,876,780	17.58	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call			1,768.62000	1.76862	1,769,410	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			869.78000	0.86978	869,070	17.20	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.28	Call			1,657.50000	1.65750	1,658,060	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			9,587.58000	9.58758	9,557,860	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			1,673.07000	1.67307	1,673,660	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call			1,988.38000	1.98838	1,989,630	17.20	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call			12,719.39000	12.71939	12,739,720	19.87	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Put			8,544.59000	8.54459	8,515,560	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			9,533.67000	9.53367	9,503,980	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			1,642.03000	1.64203	1,642,560	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			9,641.68000	9.64168	9,611,930	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			9,214.07000	9.21407	9,184,580	17.20	0.00	0	7
R2037	On	04/02/2021	Bond Future	9.65	Put			13,351.67000	13.35167	13,320,680	17.20	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			3,463.58000	3.46358	3,442,550	18.88	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			6,173.60000	6.17360	6,182,850	18.88	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call			5,925.37000	5.92537	5,934,190	18.77	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			3,615.21000	3.61521	3,593,750	18.77	0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Put			3,877.14000	3.87714	3,858,180	19.13	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call			7,804.56000	7.80456	7,815,950	19.14	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			3,858.72000	3.85872	3,839,810	19.14	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			7,840.02000	7.84002	7,851,460	19.16	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	06/05/2021	Bond Future	12.44	Put			3,840.40000	3.84040	3,821,540	19.16	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			7,769.15000	7.76915	7,780,490	19.13	0.00	0	
Total R2037 Option												0.00	0	1,25
Total For R2037												720,409,869.40	8,905	96,5
R2040	On	06/08/2020	Bond Future			11.27940	82.46436	11.27917	82.46590		20.26	0.00	0	52,24
R2040	On	05/11/2020	Bond Future			11.48356	83.36467	11.48317	83.36720		19.61	0.00	0	
R2040	On	04/02/2021	Bond Future			11.69622	79.83244	11.69571	79.83565		18.81	0.00	0	
R2040	On	06/05/2021	Bond Future			11.91526	80.78913	11.91467	80.79274		18.82	0.00	0	
Total R2040 Future												0.00	0	52,24
R2040	On	06/08/2020	Bond Future	10.85	Call			1,369.96000	1.36996	1,348,980	19.51	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Put			4,319.56000	4.31956	4,300,120	19.51	0.00	0	12,5
R2040	On	06/08/2020	Bond Future	11.26	Call			2,574.08000	2.57408	2,550,080	20.28	0.00	0	
R2040	On	06/08/2020	Bond Future	11.26	Put			2,702.28000	2.70228	2,679,820	20.28	0.00	0	5
R2040	On	06/08/2020	Bond Future	9.57	Put			12,892.26000	12.89226	12,890,450	18.68	0.00	0	
R2040	On	06/08/2020	Bond Future	9.57	Call			61.95000	0.06195	58,600	18.68	0.00	0	8
R2040	On	06/08/2020	Bond Future	10.07	Put			9,016.17000	9.01617	9,008,820	18.68	0.00	0	
R2040	On	06/08/2020	Bond Future	10.07	Call			251.56000	0.25156	242,670	18.68	0.00	0	8
R2040	On	06/08/2020	Bond Future	10.79	Call			1,226.42000	1.22642	1,206,240	19.37	0.00	0	
R2040	On	06/08/2020	Bond Future	10.79	Put			4,601.98000	4.60198	4,583,340	19.37	0.00	0	8
R2040	On	06/08/2020	Bond Future	10.02	Put			9,380.45000	9.38045	9,373,790	18.68	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Call			227.42000	0.22742	219,090	18.68	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Put			9,307.13000	9.30713	9,300,340	18.68	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Call			233.27000	0.23327	224,800	18.68	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Put			9,234.04000	9.23404	9,227,110	18.68	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Call			221.70000	0.22170	213,500	18.68	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Put			5,910.91000	5.91091	5,899,280	18.96	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call			2,674.12000	2.67412	2,659,960	18.96	0.00	0	2,2
R2040	On	05/11/2020	Bond Future	9.73	Put			13,348.49000	13.34849	13,344,200	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Call			4,899.80000	4.89980	4,884,370	19.87	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put			3,512.32000	3.51232	3,499,420	19.87	0.00	0	2,0
R2040	On	05/11/2020	Bond Future	9.50	Put			15,102.55000	15.10255	15,099,610	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call			380.24000	0.38024	374,770	18.19	0.00	0	2,0
R2040	On	05/11/2020	Bond Future	10.00	Put			11,428.52000	11.42852	11,422,580	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Call			4,202.43000	4.20243	4,187,070	19.61	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put			4,093.33000	4.09333	4,080,500	19.61	0.00	0	2,0
R2040	On	05/11/2020	Bond Future	10.31	Call			1,187.74000	1.18774	1,177,380	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put			9,420.73000	9.42073	9,412,900	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call			1,202.35000	1.20235	1,191,930	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Call			1,075.45000	1.07545	1,065,570	18.19	0.00	0	2,0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/11/2020	Bond Future	9.73	Call		542.15000	0.54215	535,330	18.19	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put		9,918.11000	9.91811	9,910,760	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		9,359.59000	9.35959	9,351,700	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		1,173.26000	1.17326	1,162,960	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		9,482.10000	9.48210	9,474,330	18.19	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		795.93000	0.79593	787,460	18.19	0.00	0	2,20
R2040	On	04/02/2021	Bond Future	11.57	Put		5,228.55000	5.22855	5,220,100	18.62	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		16,081.69000	16.08169	16,079,700	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		643.97000	0.64397	638,770	17.64	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		12,548.70000	12.54870	12,544,740	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		1,144.29000	1.14429	1,137,120	17.64	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		4,972.49000	4.97249	4,960,660	18.80	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		4,694.39000	4.69439	4,685,770	18.80	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.41	Call		1,618.02000	1.61802	1,609,560	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		10,430.72000	10.43072	10,425,470	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		1,633.75000	1.63375	1,625,260	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		10,371.99000	10.37199	10,366,710	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		1,602.39000	1.60239	1,593,970	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		16,691.67000	16.69167	16,689,990	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		582.86000	0.58286	577,970	17.64	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		11,460.36000	11.46036	11,455,740	17.64	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		1,366.54000	1.36654	1,358,710	17.64	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		4,430.54000	4.43054	4,418,880	18.62	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		10,489.65000	10.48965	10,484,440	17.64	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		4,418.44000	4.41844	4,411,250	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call		7,445.36000	7.44536	7,434,560	19.30	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		4,396.25000	4.39625	4,389,060	19.30	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		7,480.80000	7.48080	7,470,000	19.31	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		4,374.45000	4.37445	4,367,260	19.31	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		7,410.25000	7.41025	7,399,450	19.28	0.00	0	
Total R2040 Option											0.00	0	33,81
Total For R2040											0.00	0	86,05
R2044	On	06/08/2020	Bond Future			11.33513	79.18705	11.30905	79.36158	21.17	352,936,681.85	4,457	77,08
R2044	On	05/11/2020	Bond Future			11.53267	80.05161	11.50538	80.22898	20.48	0.00	0	
R2044	On	04/02/2021	Bond Future			11.73833	76.60588	11.70977	76.78591	19.63	0.00	0	
R2044	On	06/05/2021	Bond Future			11.94988	77.52399	11.92004	77.70647	19.62	0.00	0	
Total R2044 Future											352,936,681.85	4,457	77,08
R2044	On	06/08/2020	Bond Future	9.36	Put		15,188.98000	15.18898	15,359,720	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	9.36	Call		26.74000	0.02674	22,950	19.50	0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	06/08/2020	Bond Future	9.98	Put		10,028.74000	10.02874	10,184,650	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	9.98	Call		182.37000	0.18237	163,750	19.50	0.00	0	60
R2044	On	06/08/2020	Bond Future	11.09	Call		1,958.75000	1.95875	1,862,690	20.90	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Put		18,404.08000	18.40408	18,577,420	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	9.01	Call		7.06000	0.00706	5,870	19.50	0.00	0	14
R2044	On	06/08/2020	Bond Future	9.66	Put		12,598.94000	12.59894	12,764,670	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	9.66	Call		72.35000	0.07235	63,550	19.50	0.00	0	14
R2044	On	06/08/2020	Bond Future	10.93	Call		1,513.33000	1.51333	1,430,360	20.57	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Put		10,967.08000	10.96708	11,127,310	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put		10,887.66000	10.88766	11,047,570	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Call		138.60000	0.13860	123,640	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	9.88	Put		10,808.47000	10.80847	10,968,040	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	9.86	Call		131.00000	0.13100	116,700	19.50	0.00	0	
R2044	On	06/08/2020	Bond Future	10.93	Put		4,126.47000	4.12647	4,218,030	20.57	0.00	0	14
R2044	On	06/08/2020	Bond Future	11.09	Put		3,451.14000	3.45114	3,529,610	20.90	0.00	0	60
R2044	On	06/08/2020	Bond Future	9.87	Call		134.75000	0.13475	120,130	19.50	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call		2,800.09000	2.80009	2,714,590	19.89	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put		5,795.73000	5.79573	5,887,600	19.89	0.00	0	50
R2044	On	05/11/2020	Bond Future	11.17	Put		5,355.22000	5.35522	5,441,590	20.05	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	11.43	Call		3,924.03000	3.92403	3,820,650	20.39	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put		4,417.58000	4.41758	4,491,570	20.39	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	9.72	Put		13,801.27000	13.80127	13,952,670	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		734.78000	0.73478	700,360	18.98	0.00	0	50
R2044	On	05/11/2020	Bond Future	8.87	Put		21,113.25000	21.11325	21,282,980	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		113.02000	0.11302	105,380	18.98	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	10.02	Put		11,591.85000	11.59185	11,732,940	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call		273.37000	0.27337	257,520	18.98	0.00	0	50
R2044	On	05/11/2020	Bond Future	11.17	Call		3,117.53000	3.11753	3,026,530	20.05	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call		250.40000	0.25040	235,650	18.98	0.00	0	50
R2044	On	05/11/2020	Bond Future	9.96	Put		12,017.12000	12.01712	12,160,440	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call		724.49000	0.72449	690,440	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call		3,763.02000	3.76302	3,661,960	20.33	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call		508.86000	0.50886	482,890	18.98	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	9.97	Put		11,945.66000	11.94566	12,088,610	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put		9,406.46000	9.40646	9,534,050	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call		1,227.37000	1.22737	1,177,160	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put		9,344.37000	9.34437	9,471,530	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call		1,197.52000	1.19752	1,148,180	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call		787.87000	0.78787	751,590	18.98	0.00	0	1,80
R2044	On	05/11/2020	Bond Future	9.29	Put		17,315.01000	17.31501	17,477,630	18.98	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	05/11/2020	Bond Future	10.04	Put		11,451.97000	11.45197	11,592,310	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call		809.89000	0.80989	772,860	18.98	0.00	0	5
R2044	On	05/11/2020	Bond Future	9.34	Put		16,886.38000	16.88638	17,047,900	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put		9,468.80000	9.46880	9,596,830	18.98	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put		4,586.91000	4.58691	4,663,220	20.33	0.00	0	5
R2044	On	05/11/2020	Bond Future	10.35	Call		1,212.38000	1.21238	1,162,600	18.98	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		1,081.70000	1.08170	1,042,450	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Call		1,411.08000	1.41108	1,363,250	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		11,364.07000	11.36407	11,496,270	18.40	0.00	0	4
R2044	On	04/02/2021	Bond Future	9.66	Put		15,778.44000	15.77844	15,930,580	18.40	0.00	0	4
R2044	On	04/02/2021	Bond Future	9.66	Call		693.63000	0.69363	665,740	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put		13,013.02000	13.01302	13,153,800	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		1,529.92000	1.52992	1,479,200	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		10,865.30000	10.86530	10,994,610	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		1,499.59000	1.49959	1,449,590	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		10,988.68000	10.98868	11,118,710	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		2,394.57000	2.39457	2,325,310	18.52	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		8,245.63000	8.24563	8,356,400	18.52	0.00	0	4
R2044	On	04/02/2021	Bond Future	10.36	Call		1,514.70000	1.51470	1,464,340	18.40	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		10,926.88000	10.92688	11,056,550	18.40	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		7,509.22000	7.50922	7,387,570	20.15	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		4,378.57000	4.37857	4,439,400	20.15	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		7,439.12000	7.43912	7,318,000	20.12	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		4,422.49000	4.42249	4,483,850	20.12	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		7,474.15000	7.47415	7,352,770	20.14	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		4,400.47000	4.40047	4,461,570	20.14	0.00	0	
Total R2044 Option											0.00	0	15,7
Total For R2044											352,936,681.85	4,457	92,87
R2048	On	06/08/2020	Bond Future			11.29386	82.48187	11.28291	82.55653	20.47	331,412,153.66	4,018	90,4
R2048	On	05/11/2020	Bond Future			11.48992	78.96969	11.47836	79.04615	20.96	0.00	0	
R2048	On	04/02/2021	Bond Future			11.69407	79.89166	11.68191	79.96957	18.98	0.00	0	
R2048	On	06/05/2021	Bond Future			11.89567	76.43255	11.88293	76.51173	20.05	0.00	0	
Total R2048 Future											331,412,153.66	4,018	90,4
R2048	On	06/08/2020	Bond Future	10.19	Call		311.30000	0.31130	293,430	18.75	0.00	0	
R2048	On	06/08/2020	Bond Future	10.19	Put		8,452.89000	8.45289	8,509,680	18.75	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Call		319.16000	0.31916	300,960	18.75	0.00	0	
R2048	On	06/08/2020	Bond Future	10.20	Put		8,379.59000	8.37959	8,436,050	18.75	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Call		303.61000	0.30361	286,050	18.75	0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Put		8,526.48000	8.52648	8,583,580	18.75	0.00	0	

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	12.25	Put		784.53000	0.78453	780,790	22.89	0.00	0	
R2048	On	06/08/2020	Bond Future	12.25	Call		6,919.18000	6.91918	6,840,780	22.89	0.00	0	8
R2048	On	06/08/2020	Bond Future	11.80	Put		1,392.24000	1.39224	1,392,910	21.69	0.00	0	
R2048	On	06/08/2020	Bond Future	11.80	Call		4,784.25000	4.78425	4,710,260	21.69	0.00	0	4
R2048	On	06/08/2020	Bond Future	11.10	Put		3,331.20000	3.33120	3,350,320	20.21	0.00	0	
R2048	On	06/08/2020	Bond Future	11.10	Call		2,064.92000	2.06492	2,009,380	20.21	0.00	0	4
R2048	On	06/08/2020	Bond Future	12.75	Put		340.14000	0.34014	336,130	22.89	0.00	0	
R2048	On	06/08/2020	Bond Future	12.75	Call		9,314.71000	9.31471	9,236,040	22.89	0.00	0	8
R2048	On	06/08/2020	Bond Future	10.35	Put		7,318.29000	7.31829	7,369,550	18.79	0.00	0	
R2048	On	06/08/2020	Bond Future	10.35	Call		459.50000	0.45950	436,100	18.79	0.00	0	6
R2048	On	06/08/2020	Bond Future	11.85	Put		1,306.88000	1.30688	1,306,810	21.82	0.00	0	
R2048	On	06/08/2020	Bond Future	11.85	Call		5,012.88000	5.01288	4,938,150	21.82	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Put		3,139.16000	3.13916	3,156,440	20.30	0.00	0	
R2048	On	06/08/2020	Bond Future	11.15	Call		2,222.62000	2.22262	2,165,240	20.30	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Put		4,414.81000	4.41481	4,444,260	19.67	0.00	0	
R2048	On	06/08/2020	Bond Future	10.85	Call		1,357.97000	1.35797	1,312,760	19.67	0.00	0	6
R2048	On	06/08/2020	Bond Future	9.25	Put		16,417.99000	16.41799	16,490,940	18.75	0.00	0	
R2048	On	06/08/2020	Bond Future	9.25	Call		15.85000	0.01585	14,140	18.75	0.00	0	20,6
R2048	On	06/08/2020	Bond Future	9.00	Put		18,833.75000	18.83375	18,907,710	18.75	0.00	0	
R2048	On	06/08/2020	Bond Future	9.00	Call		5.65000	0.00565	4,950	18.75	0.00	0	3,0
R2048	On	05/11/2020	Bond Future	11.00	Put		5,994.34000	5.99434	6,026,990	20.24	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call		2,707.67000	2.70767	2,663,860	20.24	0.00	0	8
R2048	On	05/11/2020	Bond Future	10.00	Put		11,788.92000	11.78892	11,845,340	19.36	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call		773.73000	0.77373	753,690	19.36	0.00	0	8
R2048	On	05/11/2020	Bond Future	10.04	Call		818.65000	0.81865	797,800	19.36	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		11,500.16000	11.50016	11,555,770	19.36	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		795.95000	0.79595	775,510	19.36	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		11,644.03000	11.64403	11,700,050	19.36	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call		807.24000	0.80724	786,600	19.36	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		11,571.96000	11.57196	11,627,780	19.36	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		1,725.08000	1.72508	1,696,680	17.77	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		10,194.39000	10.19439	10,243,900	17.77	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		1,691.27000	1.69127	1,663,240	17.77	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		10,315.49000	10.31549	10,365,370	17.77	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call		1,708.12000	1.70812	1,679,900	17.77	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		10,254.82000	10.25482	10,304,510	17.77	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		7,292.36000	7.29236	7,235,310	20.44	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		4,543.59000	4.54359	4,565,720	20.44	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		7,327.45000	7.32745	7,270,290	20.45	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		4,520.59000	4.52059	4,542,610	20.45	0.00	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
R2048	On	06/05/2021	Bond Future	12.36	Call			7,362.59000	7.36259	7,305,310	20.46		0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			4,497.73000	4.49773	4,519,630	20.46		0.00	0	
Total R2048 Option													0.00	0	29,08
Total For R2048													331,412,153.66	4,018	119,53
R208	On	06/08/2020	Bond Future			3.45747	104.51255	3.42183	104.53517		0.41		0.00	0	23,35
R208	On	05/11/2020	Bond Future			2.82042	102.26084	2.75884	102.28491		0.23		0.00	0	
Total R208 Future													0.00	0	23,35
R208	On	06/08/2020	Bond Future	5.56	Call			1,341.71000	1.34171	1,319,090	0.54		0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Put			0.00000	0.00000	0,000	0.54		0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Call			1,347.91000	1.34791	1,325,290	0.54		0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Put			0.00000	0.00000	0,000	0.54		0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Call			1,335.51000	1.33551	1,312,890	0.54		0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Put			0.00000	0.00000	0,000	0.54		0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call			784.14000	0.78414	760,070	0.31		0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put			0.00000	0.00000	0,000	0.31		0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call			787.99000	0.78799	763,920	0.31		0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put			0.00000	0.00000	0,000	0.31		0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call			780.29000	0.78029	756,220	0.31		0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put			0.00000	0.00000	0,000	0.31		0.00	0	
Total R208 Option													0.00	0	23,35
Total For R208													0.00	0	61,53
R209	On	06/08/2020	Bond Future			10.76931	68.44857	10.75824	68.51008		21.12		0.00	0	61,53
R209	On	05/11/2020	Bond Future			10.95646	66.05484	10.94483	66.11784		20.90		0.00	0	
R209	On	04/02/2021	Bond Future			11.14639	66.82623	11.13424	66.89040		19.12		0.00	0	
R209	On	06/05/2021	Bond Future			11.34066	64.48447	11.32798	64.54975		20.10		0.00	0	
Total R209 Future													0.00	0	61,53
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	20.43		0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Put			40,914.58000	40.91458	40,976,090	20.43		0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	20.43		0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Put			40,806.25000	40.80625	40,867,760	20.43		0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	20.43		0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put			41,023.06000	41.02306	41,084,570	20.43		0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call			1,446.99000	1.44699	1,418,970	20.02		0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put			6,813.90000	6.81390	6,848,880	20.02		0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call			1,462.93000	1.46293	1,434,720	20.02		0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put			6,769.12000	6.76912	6,803,910	20.02		0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call			1,431.03000	1.43103	1,403,190	20.01		0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put			6,858.73000	6.85873	6,893,890	20.01		0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call			1,839.93000	1.83993	1,812,650	18.19		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/02/2021	Bond Future	10.11	Put		7,599.86000	7.59986	7,636,750	18.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		1,855.68000	1.85568	1,828,260	18.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		7,555.86000	7.55586	7,592,610	18.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		1,824.26000	1.82426	1,797,130	18.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		7,644.01000	7.64401	7,681,050	18.19	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Call		7,618.95000	7.61895	7,567,820	21.67	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		3,208.30000	3.20830	3,222,450	21.67	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		7,650.77000	7.65077	7,599,570	21.69	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		3,193.76000	3.19376	3,207,840	21.69	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		7,586.94000	7.58694	7,535,890	21.65	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		3,222.69000	3.22269	3,236,920	21.65	0.00	0	
Total R209 Option											0.00	0	
Total For R209											0.00	0	61,53
R210	On	06/08/2020	Bond Future			186.81762	186.81762	186.77561	186.77561		0.00	0	1,92
R210	On	05/11/2020	Bond Future			186.19401	186.19401	186.15358	186.15358		0.00	0	
R210	On	04/02/2021	Bond Future			188.41084	188.41084	188.37125	188.37125		0.00	0	
R210	On	06/05/2021	Bond Future			187.96682	187.96682	187.92739	187.92739		0.00	0	
Total R210 Future											0.00	0	1,92
Total For R210											0.00	0	1,92
R212	On	06/08/2020	Bond Future			166.24649	166.24649	166.26336	166.26336		0.00	0	6,74
R212	On	05/11/2020	Bond Future			168.10021	168.10021	168.11918	168.11918		0.00	0	
R212	On	04/02/2021	Bond Future			167.78044	167.78044	167.80080	167.80080		0.00	0	
R212	On	06/05/2021	Bond Future			169.82642	169.82642	169.84770	169.84770		0.00	0	
Total R212 Future											0.00	0	6,74
Total For R212											0.00	0	6,74
R213	On	06/08/2020	Bond Future			9.68879	85.60782	9.67767	85.67167	15.52	0.00	0	17,34
R213	On	05/11/2020	Bond Future			9.87690	83.01199	9.86516	83.07752	15.32	0.00	0	
R213	On	04/02/2021	Bond Future			10.07222	83.98088	10.05988	84.04778	13.99	0.00	0	
R213	On	06/05/2021	Bond Future			10.26662	81.45348	10.25371	81.52151	14.63	0.00	0	
Total R213 Future											0.00	0	17,34
R213	On	06/08/2020	Bond Future	9.31	Put		3,312.31000	3.31231	3,337,410	15.09	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Call		1,122.67000	1.12267	1,084,660	15.06	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put		3,389.99000	3.38999	3,415,830	15.06	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Call		1,143.19000	1.14319	1,104,810	15.07	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put		3,351.00000	3.35100	3,376,470	15.07	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call		1,163.95000	1.16395	1,125,200	15.09	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put		4,031.36000	4.03136	4,057,480	15.00	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call		2,500.20000	2.50020	2,460,580	15.00	0.00	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
R213	On	05/11/2020	Bond Future	9.60	Put		3,999.03000	3.99903	4,024,940	15.00	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call		2,525.23000	2.52523	2,485,410	15.01	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put		3,966.88000	3.96688	3,992,590	15.01	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call		2,475.30000	2.47530	2,435,890	15.00	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		2,176.22000	2.17622	2,144,600	13.55	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		5,919.47000	5.91947	5,954,750	13.55	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call		2,197.06000	2.19706	2,165,270	13.55	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put		5,882.78000	5.88278	5,917,890	13.55	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		2,218.02000	2.21802	2,186,040	13.56	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		5,846.27000	5.84627	5,881,190	13.56	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		9,797.75000	9.79775	9,739,180	15.80	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		1,656.72000	1.65672	1,666,180	15.80	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		9,730.64000	9.73064	9,672,190	15.80	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		1,681.21000	1.68121	1,690,790	15.80	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call		9,764.18000	9.76418	9,705,670	15.80	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		1,668.93000	1.66893	1,678,450	15.80	0.00	0	
Total R213 Option											0.00	0	
Total For R213											0.00	0	17,34
R214	On	06/08/2020	Bond Future			11.10299	65.95021	11.10210	65.95517	22.70	0.00	0	21,15
R214	On	05/11/2020	Bond Future			11.28943	63.39216	11.28837	63.39792	22.52	0.00	0	
R214	On	04/02/2021	Bond Future			11.48262	64.13225	11.48143	64.13854	20.57	0.00	0	
R214	On	06/05/2021	Bond Future			11.67298	61.61976	11.67169	61.62640	21.68	0.00	0	
Total R214 Future											0.00	0	21,15
R214	On	06/08/2020	Bond Future	9.98	Call		387.72000	0.38772	375,970	21.95	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put		7,183.75000	7.18375	7,176,960	21.95	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call		395.68000	0.39568	383,790	21.95	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put		7,126.09000	7.12609	7,119,160	21.95	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call		379.89000	0.37989	368,280	21.95	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put		7,241.64000	7.24164	7,234,990	21.95	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call		1,374.43000	1.37443	1,363,040	21.56	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		7,453.69000	7.45369	7,448,060	21.56	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		1,389.85000	1.38985	1,378,400	21.57	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		7,406.12000	7.40612	7,400,430	21.57	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		1,359.92000	1.35992	1,348,580	21.56	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		7,502.27000	7.50227	7,496,690	21.56	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		1,728.00000	1.72800	1,718,840	19.58	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		8,396.22000	8.39622	8,393,350	19.58	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		1,743.05000	1.74305	1,733,860	19.58	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		8,349.00000	8.34900	8,346,100	19.58	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/02/2021	Bond Future	10.31	Call			1,713.03000	1.71303	1,703,910	19.58	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			8,443.60000	8.44360	8,440,770	19.58	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call			6,691.82000	6.69182	6,680,120	22.42	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			3,783.72000	3.78372	3,778,660	22.42	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			6,722.26000	6.72226	6,710,550	22.44	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			3,766.72000	3.76672	3,761,650	22.44	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			6,661.40000	6.66140	6,649,700	22.40	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			3,800.81000	3.80081	3,795,750	22.40	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	21,15
Total for Bond												1,796,396,520.93	51,006	1,235,51
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future									0.00	0	
Total For R209/R204									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R212 Future									0.00	0	
Total For R212									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 06/08/2020 GOVI			698.17900	698.17900	698.63000	698.63000			0.00	0	1,03
GOVI On 05/11/2020 GOVI			705.87300	705.87300	706.33300	706.33300			0.00	0	
GOVI On 04/02/2021 GOVI			714.10600	714.10600	714.57400	714.57400			0.00	0	
GOVI On 06/05/2021 GOVI			722.64300	722.64300	723.11800	723.11800			0.00	0	
Total GOVI Future									0.00	0	1,03
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			295,000.00000	29.50000	299,510,000		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			295,100.00000	29.51000	299,610,000		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			294,900.00000	29.49000	299,410,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.84	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	Opt Interr
GOVI	On	05/11/2020	GOVI	737.84	Put		315,070.00000	31.50700	319,670,000		0.00	0	
GOVI	On	05/11/2020	GOVI	737.85	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/11/2020	GOVI	737.85	Put		315,170.00000	31.51700	319,770,000		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		314,970.00000	31.49700	319,570,000		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		363,760.00000	36.37600	368,440,000		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		363,860.00000	36.38600	368,540,000		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		363,660.00000	36.36600	368,340,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call		444,480.00000	44.44800	439,730,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Call		444,380.00000	44.43800	439,630,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Call		444,280.00000	44.42800	439,530,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	1,03
Total for GOVI											0.00	0	1,03
AL37	On	06/08/2020	Index Future			729.07100	729.07100	729.16700	729.16700		0.00	0	
AL37	On	05/11/2020	Index Future			737.10500	737.10500	737.20700	737.20700		0.00	0	
AL37	On	04/02/2021	Index Future			745.70300	745.70300	745.80800	745.80800		0.00	0	
AL37	On	06/05/2021	Index Future			754.61700	754.61700	754.72500	754.72500		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	06/08/2020	Index Future			808.14600	808.14600	808.90100	808.90100		0.00	0	
AL7T	On	05/11/2020	Index Future			817.05200	817.05200	817.82000	817.82000		0.00	0	
AL7T	On	04/02/2021	Index Future			826.58200	826.58200	827.36200	827.36200		0.00	0	
AL7T	On	06/05/2021	Index Future			836.46400	836.46400	837.25400	837.25400		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	06/08/2020	Index Future			705.98400	705.98400	706.41900	706.41900		0.00	0	2'
ALBI	On	05/11/2020	Index Future			713.76400	713.76400	714.20800	714.20800		0.00	0	
ALBI	On	04/02/2021	Index Future			722.08900	722.08900	722.54100	722.54100		0.00	0	
ALBI	On	06/05/2021	Index Future			730.72100	730.72100	731.18000	731.18000		0.00	0	
Total ALBI Future											0.00	0	21
Total For ALBI											0.00	0	21

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	06/08/2020	Index Future			255.84800	255.84800	255.99700	255.99700			0.00	0	1,13
IGOV	On	05/11/2020	Index Future			258.73000	258.73000	258.88200	258.88200			0.00	0	4
IGOV	On	04/02/2021	Index Future			261.81000	261.81000	261.96500	261.96500			0.00	0	
IGOV	On	06/05/2021	Index Future			265.00100	265.00100	265.15900	265.15900			0.00	0	
Total IGOV Future												0.00	0	1,17
Total For IGOV												0.00	0	1,17
Total for Index												0.00	0	1,35
5Y STN	On	21/12/2021	Interest Rate Swap			91.02000	91.02000	91.07000	91.07000			0.00	0	5
Total 5Y STND Future												0.00	0	5
Total For 5Y STND												0.00	0	5
Total for Interest Rate Swap												0.00	0	5
Total for Derivatives :												1,796,396,520.93	51,006	1,237,95
AA06	On	15/04/2021	Spot Bond				100.00000	0.00000	100.72786			0.00	0	
Total AA06 SPOT												0.00	0	
Total For AA06												0.00	0	
AA06/JI	On	15/04/2021	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AA06/JIBAR SPOT												0.00	0	
Total For AA06/JIBAR												0.00	0	
AA07	On	15/04/2021	Spot Bond			5.88500	104.48992	5.88500	104.45680			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	106.09900	10.00000	106.04300			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	103.14422	11.37000	103.08154			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	103.36037	11.81000	103.29593			0.00	0	
Total AB020U SPOT												0.00	0	
Total For AB020U												0.00	0	
AB021L	On	03/09/2022	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AB021U SPOT												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AB021U										0.00	0	
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB023U SPOT										0.00	0	
Total For AB023U										0.00	0	
AB024L On 05/05/2021 Spot Bond			100.00000	56.45368	100.00000	56.20542				0.00	0	
Total AB024U SPOT										0.00	0	
Total For AB024U										0.00	0	
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB025U SPOT										0.00	0	
Total For AB025U										0.00	0	
AB026L On 20/08/2021 Spot Bond			100.00000	49.28405	100.00000	49.06495				0.00	0	
Total AB026U SPOT										0.00	0	
Total For AB026U										0.00	0	
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB028U SPOT										0.00	0	
Total For AB028U										0.00	0	
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB029U SPOT										0.00	0	
Total For AB029U										0.00	0	
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB030U SPOT										0.00	0	
Total For AB030U										0.00	0	
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB031U SPOT										0.00	0	
Total For AB031U										0.00	0	
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB032U SPOT										0.00	0	
Total For AB032U										0.00	0	
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB033U SPOT										0.00	0	
Total For AB033U										0.00	0	
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB034U SPOT										0.00	0	
Total For AB034U										0.00	0	
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AB035U SPOT										0.00	0	
Total For AB035U										0.00	0	
ABC12: On 25/11/2020 Spot Bond			10.00000	106.31100	10.00000	106.25500				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3: On 07/12/2023 Spot Bond			4.74500	4.74500	4.74500	287.29640				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001: On 13/09/2026 Spot Bond					0.00000	99.99998				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003: On 18/07/2024 Spot Bond					0.00000	102.14433				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF007: On 01/12/2030 Spot Bond					0.00000	100.24950				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	99.96955				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14: On 14/05/2022 Spot Bond					0.00000	101.39496				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15: On 11/11/2020 Spot Bond					0.00000	100.81084				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN16: On 11/11/2022 Spot Bond					0.00000	100.98024				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18: On 26/09/2023 Spot Bond					0.00000	103.75046				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2 On 30/05/2022 Spot Bond					0.00000	100.62738				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	100.46221				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	101.13319				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2020 Spot Bond					0.00000	101.12066				0.00	600,000,000	300,000,00
Total ABFN24 SPOT										0.00	600,000,000	300,000,00
Total For ABFN24										0.00	600,000,000	300,000,00
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.44350				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	104.24928				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.37033				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.11948				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.50349				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	99.37284				0.00	0	3,580,000,00
Total ABFN30 SPOT										0.00	0	3,580,000,00
Total For ABFN30										0.00	0	3,580,000,00
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.57104				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.37599				0.00	0	
Total ABFN32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.49978				0.00	500,000,000	500,000,00
Total ABFN33 SPOT										0.00	500,000,000	500,000,00
Total For ABFN33										0.00	500,000,000	500,000,00
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.81236				0.00	1,500,000,000	1,500,000,00
Total ABFN34 SPOT										0.00	1,500,000,000	1,500,000,00
Total For ABFN34										0.00	1,500,000,000	1,500,000,00
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.06901				0.00	500,000,000	500,000,00
Total ABFN35 SPOT										0.00	500,000,000	500,000,00
Total For ABFN35										0.00	500,000,000	500,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.55640				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	100.69415				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.90678				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	99.32024				0.00	1,200,000,000	850,000,00
Total ABFN39 SPOT										0.00	1,200,000,000	850,000,00
Total For ABFN39										0.00	1,200,000,000	850,000,00
ABFN4: On 16/09/2024 Spot Bond					0.00000	99.26424				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	98.80859				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	98.87163				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	101.27727				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.30086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.31778				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.26482				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.67332				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	99.87475				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			5.57000	5.57000	5.57000	140.82979				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	45.33458	100.00000	45.12371				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.43500	8.43500	8.43500	130.23329				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	14.34216	100.00000	14.27580				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	98.29352				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			4.05500	211.06172	4.05500	210.96669				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.63500	4.63500	4.63500	133.60600				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABN62 On 31/03/2028 Spot Bond			5.06000	5.06000	5.06000	173.28061			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.02500	5.02500	5.02500	201.20607			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.72500	6.72500	6.72500	104.74619			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.99500	8.99500	8.99500	107.13282			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			5.38500	5.38500	5.38500	102.43586			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABN87 On 21/12/2026 Spot Bond			9.54000	9.54000	9.54000	104.41237			0.00	0	
Total ABN87 SPOT									0.00	0	
Total For ABN87									0.00	0	
ABS11 On 09/04/2021 Spot Bond			5.21500	105.07053	5.21500	105.04098			0.00	0	620,000,00
Total ABS11 SPOT									0.00	0	620,000,00
Total For ABS11									0.00	0	620,000,00
ABS13 On 14/05/2022 Spot Bond			6.02500	107.36891	6.02500	107.33429			0.00	0	70,000,00
Total ABS13 SPOT									0.00	0	70,000,00
Total For ABS13									0.00	0	70,000,00
ABS14 On 11/11/2020 Spot Bond			5.44000	102.40637	5.44000	102.37651			0.00	0	
Total ABS14 SPOT									0.00	0	
Total For ABS14									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.54500	110.33135	5.54500	110.29856			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.99000	111.41147	7.99000	111.36404		1,757,800,000,000.00	220,000,000	220,000,00	
Total ABS16 SPOT								1,757,800,000,000.00	220,000,000	220,000,00	
Total For ABS16								1,757,800,000,000.00	220,000,000	220,000,00	
ABS17 On 11/11/2027 Spot Bond			8.34000	113.53693	8.34000	113.48652		0.00	0	1,500,000,00	
Total ABS17 SPOT								0.00	0	1,500,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABS17									0.00	0	1,500,000,00
ABS18 On 26/09/2023 Spot Bond			5.96500	113.57486	5.96500	113.53858			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.69000	102.84113	8.69000	102.79360		38,236,000,000,000.00	4,400,000,000	2,200,000,00	
Total ABS7 SPOT								38,236,000,000,000.00	4,400,000,000	2,200,000,00	
Total For ABS7								38,236,000,000,000.00	4,400,000,000	2,200,000,00	
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.50276	100.00000	11.45218			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			3.49500	3.49500	3.49500	298.83925			0.00	0	
Total ABS12 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABSI4 On 31/01/2022 Spot Bond			2.85000	166.20726	2.85000	166.14303			0.00	0	
Total ABSI4 SPOT									0.00	0	
Total For ABSI4									0.00	0	
ABT01 On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ABT01U SPOT									0.00	0	
Total For ABT01U									0.00	0	
ABT02 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	
ABT03 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	
ABT04 On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ABT04U SPOT									0.00	0	
Total For ABT04U									0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.44000	10.44000	10.44000	106.28900			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACIF1 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	106.31100	10.00000	106.25500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL089/JIBAR SPOT										0.00	0	
Total For ACL089/JIBAR										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.87915				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.88293				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	273.02133				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	273.06714				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	99.88786				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	106.31100	10.00000	106.25500				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	99.88731				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.21945				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	99.99750				0.00	0	
Total ACL187 SPOT										0.00	0	
Total For ACL187										0.00	0	
ACL188 On 20/09/2020 Spot Bond					0.00000	99.88401				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.88352				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL194 On 20/09/2022 Spot Bond					0.00000	99.88352				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.88035				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.88035				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	184.76626				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	186.93764				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL214 On 20/09/2020 Spot Bond					0.00000	99.14466				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.88958				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.95936				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	99.89030				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	99.89313				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.35606				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.68231				0.00	0	
Total AECI02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For AECI02									0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.45423			0.00	0	
Total AECI03 SPOT									0.00	0	
Total For AECI03									0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.45761			0.00	0	
Total AECI04 SPOT									0.00	0	
Total For AECI04									0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.31566			0.00	0	
Total AGL01 SPOT									0.00	0	
Total For AGL01									0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	98.21010			0.00	0	
Total AGL02 SPOT									0.00	0	
Total For AGL02									0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	94.12956			0.00	0	3,780,000,00
Total AGL03 SPOT									0.00	0	3,780,000,00
Total For AGL03									0.00	0	3,780,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	99.76606			0.00	0	
Total AGT01 SPOT									0.00	0	
Total For AGT01									0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	96.95322			0.00	0	
Total AGT02 SPOT									0.00	0	
Total For AGT02									0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	93.55413			0.00	0	
Total AGT03 SPOT									0.00	0	
Total For AGT03									0.00	0	
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.02693			0.00	0	
Total AHF2A3 SPOT									0.00	0	
Total For AHF2A3									0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.84589			0.00	0	
Total AHF2B3 SPOT									0.00	0	
Total For AHF2B3									0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.98402			0.00	0	
Total AHF2C3 SPOT									0.00	0	
Total For AHF2C3									0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.00409			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.99647				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.08034				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.16418				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.43827				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.52194				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.70251				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.46713				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.76500	111.87711	6.76500	111.83623				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.48740				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.51442				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.70297				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6A On 21/08/2022 Spot Bond					0.00000	100.86090				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.01772				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.48734				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.51435				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.70278				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
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		540,532,220,000,000.00		15,405,322,200	15,405,322,200	15,405,322,200
Total AHL1BU SPOT								10,532,220,000,000.00		15,405,322,200	15,405,322,200	15,405,322,200
Total For AHL1BU								10,532,220,000,000.00		15,405,322,200	15,405,322,200	15,405,322,200
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		1,371,233,800,000.00		13,712,338	4,166,008,200	4,166,008,200
Total AHY2U SPOT								1,371,233,800,000.00		13,712,338	4,166,008,200	4,166,008,200
Total For AHY2U								1,371,233,800,000.00		13,712,338	4,166,008,200	4,166,008,200
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		9,461,425,700,000.00		94,614,257	94,614,257	94,614,257
Total AIG2U SPOT								9,461,425,700,000.00		94,614,257	94,614,257	94,614,257
Total For AIG2U								9,461,425,700,000.00		94,614,257	94,614,257	94,614,257
AIR02 On 30/04/2023 Spot Bond			6.84500	113.91573	6.84500	113.87384			0.00	0		
Total AIR02 SPOT									0.00	0		
Total For AIR02									0.00	0		
AIR04 On 29/05/2024 Spot Bond			6.41500	110.22264	6.41500	110.18482			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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AIR04U										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.31000	92.79780	11.31000	92.74233				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.49000	171.60032	5.49000	171.50990				0.00	0	1,181,679,50
Total AIRL01 SPOT										0.00	0	1,181,679,50
Total For AIRL01										0.00	0	1,181,679,50
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	101.10879				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF05 On 24/08/2020 Spot Bond					0.00000	100.51768				0.00	0	
Total APF05 SPOT										0.00	0	
Total For APF05										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.82333				0.00	200,000,000	100,000,00
Total APF06 SPOT										0.00	200,000,000	100,000,00
Total For APF06										0.00	200,000,000	100,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	99.84166				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.56454				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.02449				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.06041				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond					0.00000	99.97301				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF11 SPOT										0.00	0	
Total For APF11										0.00	0	
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS133U SPOT										0.00	0	
Total For AS133U										0.00	0	
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS139U SPOT										0.00	0	
Total For AS139U										0.00	0	
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS167U SPOT										0.00	0	
Total For AS167U										0.00	0	
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS168U SPOT										0.00	0	
Total For AS168U										0.00	0	
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS221U SPOT										0.00	0	
Total For AS221U										0.00	0	
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS224U SPOT										0.00	0	
Total For AS224U										0.00	0	
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS248U SPOT										0.00	0	
Total For AS248U										0.00	0	
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS249U SPOT										0.00	0	
Total For AS249U										0.00	0	
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS266U SPOT										0.00	0	
Total For AS266U										0.00	0	
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS288U SPOT										0.00	0	
Total For AS288U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS367U SPOT										0.00	0	
Total For AS367U										0.00	0	
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS377U SPOT										0.00	0	
Total For AS377U										0.00	0	
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS391U SPOT										0.00	0	
Total For AS391U										0.00	0	
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS404U SPOT										0.00	0	
Total For AS404U										0.00	0	
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS410U SPOT										0.00	0	
Total For AS410U										0.00	0	
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS423U SPOT										0.00	0	
Total For AS423U										0.00	0	
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS424U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AS424U										0.00	0	
AS430L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS430U SPOT										0.00	0	
Total For AS430U										0.00	0	
AS433L On 21/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS433U SPOT										0.00	0	
Total For AS433U										0.00	0	
AS441L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS441U SPOT										0.00	0	
Total For AS441U										0.00	0	
AS442L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS442U SPOT										0.00	0	
Total For AS442U										0.00	0	
ASN02L On 07/12/2033 Spot Bond			5.27500	218.02118	5.27500	217.90880				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03L On 07/12/2033 Spot Bond			5.29000	195.87939	5.29000	195.77827				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN07L On 20/06/2020 Spot Bond					0.00000	99.86684				0.00	0	
Total ASN078 SPOT										0.00	0	
Total For ASN078										0.00	0	
ASN08L On 20/09/2020 Spot Bond					0.00000	99.89534				0.00	0	
Total ASN080 SPOT										0.00	0	
Total For ASN080										0.00	0	
ASN08L On 20/06/2020 Spot Bond					0.00000	99.89910				0.00	0	
Total ASN083 SPOT										0.00	0	
Total For ASN083										0.00	0	
ASN08L On 03/09/2020 Spot Bond					0.00000	100.57500				0.00	0	
Total ASN084 SPOT										0.00	0	
Total For ASN084										0.00	0	
ASN08L On 01/10/2020 Spot Bond					0.00000	135.85519				0.00	0	
Total ASN087 SPOT										0.00	0	
Total For ASN087										0.00	0	
ASN09L On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN091 SPOT										0.00	0	
Total For ASN091										0.00	0	
ASN091 On 21/10/2020 Spot Bond					0.00000	101.06392				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN092 On 10/11/2020 Spot Bond					0.00000	100.72224				0.00	0	243,000,00
Total ASN096 SPOT										0.00	0	243,000,00
Total For ASN096										0.00	0	243,000,00
ASN096 On 20/12/2020 Spot Bond					0.00000	97.48915				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN111 On 02/12/2020 Spot Bond					0.00000	100.22673				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN111 On 07/03/2021 Spot Bond					0.00000	100.11438				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN113 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN115 On 20/12/2020 Spot Bond					0.00000	99.84270				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN121 On 20/12/2020 Spot Bond					0.00000	99.84457				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN134 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN135 On 31/01/2022 Spot Bond			3.58000	164.33082	3.58000	164.26082				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN137 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN14: On 20/06/2020 Spot Bond					0.00000	99.91141				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	94.41992				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.85287				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.86391				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			3.62500	164.21607	3.62500	164.14573				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	53.71521				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.23379				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.70000	166.00240	5.70000	165.91307				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.79941				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.55769				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	100.31093				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	99.87064				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN190 SPOT										0.00	0	
Total For ASN190										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.73513				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.37000	97.51199	5.37000	97.46110				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN195 On 20/06/2022 Spot Bond					0.00000	99.89920				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN200 On 20/06/2022 Spot Bond					0.00000	99.89766				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN203 On 20/06/2022 Spot Bond					0.00000	99.87476				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN204 On 24/08/2021 Spot Bond					0.00000	100.45606				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN208 On 24/08/2025 Spot Bond					0.00000	100.50950				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN209 On 28/08/2020 Spot Bond					0.00000	100.29421				0.00	0	
Total ASN210 SPOT										0.00	0	
Total For ASN210										0.00	0	
ASN210 On 29/08/2022 Spot Bond					0.00000	100.29507				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 29/05/2021 Spot Bond					0.00000	100.27203				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN255 On 20/06/2023 Spot Bond					0.00000	99.87103				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	99.89827				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.64238				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN27: On 20/08/2048 Spot Bond					0.00000	100.54138				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.48605				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	99.99986				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	99.84376				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	99.89071				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	99.85973				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 20/01/2021 Spot Bond					0.00000	100.11713				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.09500	5.09500	5.09500	92.47911				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.46500	5.46500	5.46500	86.11770				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	99.89656				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	99.88164				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.73183				0.00	0	
Total ASN333 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.89577				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.48000	96.10908	5.48000	96.05834				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.88879				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.78024				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.78024				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.89916				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.87314				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.89350				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.89350				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.24223				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	99.87186				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.89555				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	99.89159				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.92523				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.00004				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.00004				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	99.87359				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	99.89461				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2020 Spot Bond					0.00000	100.49785				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	99.97020				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	99.89536				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	99.87652				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2020 Spot Bond					0.00000	100.15987				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN42(On 29/10/2020 Spot Bond					0.00000	100.95076				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42(On 20/12/2024 Spot Bond					0.00000	99.86843				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN75(On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN75U SPOT										0.00	0	
Total For ASN75U										0.00	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	100.46477				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			6.01500	101.90824	6.01500	101.87559			1,203,000,000,000.00	200,000,000	1,100,000,000	
Total BAW19 SPOT									1,203,000,000,000.00	200,000,000	1,100,000,000	
Total For BAW19									1,203,000,000,000.00	200,000,000	1,100,000,000	
BAW21 On 24/03/2022 Spot Bond			5.84500	107.84956	5.84500	107.81580			0.00	0		
Total BAW21 SPOT									0.00	0		
Total For BAW21									0.00	0		
BAW21 On 24/03/2022 Spot Bond			9.30000	102.11272	9.30000	102.06229			0.00	0		
Total BAW21/R208 SPOT									0.00	0		
Total For BAW21/R208									0.00	0		
BAW22 On 07/12/2022 Spot Bond					0.00000	100.50396			0.00	0		
Total BAW22 SPOT									0.00	0		
Total For BAW22									0.00	0		
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total BAW26U SPOT									0.00	0		
Total For BAW26U									0.00	0		
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total BAW27U SPOT									0.00	0		
Total For BAW27U									0.00	0		
BAW28 On 06/06/2022 Spot Bond					0.00000	100.95193			0.00	0		
Total BAW28 SPOT									0.00	0		
Total For BAW28									0.00	0		
BAW29 On 22/02/2023 Spot Bond					0.00000	100.41643			0.00	0		
Total BAW29 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.15020				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.53532				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW32 On 14/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW32U SPOT										0.00	0	
Total For BAW32U										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	105.37266				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA58 On 30/06/2020 Spot Bond					0.00000	102.36232				0.00	0	
Total BAYA58 SPOT										0.00	0	
Total For BAYA58										0.00	0	
BAYA60 On 30/06/2020 Spot Bond			9.01000	9.01000	9.01000	105.80822				0.00	0	
Total BAYA60 SPOT										0.00	0	
Total For BAYA60										0.00	0	
BAYA61 On 30/06/2020 Spot Bond					0.00000	102.30046				0.00	0	
Total BAYA61 SPOT										0.00	0	
Total For BAYA61										0.00	0	
BAYA62 On 30/09/2020 Spot Bond					0.00000	102.15523				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	103.13919				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	102.17594				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA65 On 30/09/2020 Spot Bond					0.00000	102.30279				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	102.15531				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.61500	8.61500	8.61500	108.60738				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	102.02056				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	102.02056				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	102.02056				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.05000	11.05000	11.05000	107.23104				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	103.47920				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	105.21860				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	103.62062				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	103.62069				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	103.83842				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	102.22781				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.20737				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYB08 On 30/09/2020 Spot Bond					0.00000	103.75649				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB11 On 30/06/2020 Spot Bond					0.00000	102.90128				0.00	0	
Total BAYB11 SPOT										0.00	0	
Total For BAYB11										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	102.48698				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.53791				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.53791				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.53791				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.59001				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	102.53857				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.53857				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	106.43829				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYD1U										0.00	0	
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD2U SPOT										0.00	0	
Total For BAYD2U										0.00	0	
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD3U SPOT										0.00	0	
Total For BAYD3U										0.00	0	
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD4U SPOT										0.00	0	
Total For BAYD4U										0.00	0	
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD5U SPOT										0.00	0	
Total For BAYD5U										0.00	0	
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD6U SPOT										0.00	0	
Total For BAYD6U										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.73877				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.65591				0.00	0	10,000,000.00
Total BCJ15 SPOT										0.00	0	10,000,000.00
Total For BCJ15										0.00	0	10,000,000.00
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.10065				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.99500	7.99500	7.99500	101.98755				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD3021 On 18/04/2028 Spot Bond			100.00000	9.43427	100.00000	9.39256				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.83581				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.66550				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	101.53878				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			6.11500	104.30204	6.11500	104.26756				0.00	0	
Total BGL05 SPOT										0.00	0	
Total For BGL05										0.00	0	
BGL06 On 04/09/2020 Spot Bond					0.00000	100.73961				0.00	0	
Total BGL06 SPOT										0.00	0	
Total For BGL06										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.41500	112.19218	7.41500	112.14780				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.25814				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL09 On 29/09/2020 Spot Bond			6.11500	103.88987	6.11500	103.85566				0.00	0	
Total BGL09 SPOT										0.00	0	
Total For BGL09										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	103.11474				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.31500	105.73135	7.31500	105.69007				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	103.72589				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.79500	109.28244	6.79500	109.24232				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL14 On 03/11/2021 Spot Bond					0.00000	104.09013				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.54549				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.47869				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.92499				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	104.37130				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.73019				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.78909				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID07 On 30/06/2020 Spot Bond					0.00000	101.60567				0.00	0	
Total BID07 SPOT										0.00	0	
Total For BID07										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	102.12014				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.31692				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.59621				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.15500	111.30382	6.15500	111.26715				0.00	0	
Total BID11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.09441				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.20607				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.67254				0.00	0	900,000,00
Total BID14 SPOT										0.00	0	900,000,00
Total For BID14										0.00	0	900,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	98.22004				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.00608				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.53950				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.52777				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	101.84506				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	99.97759				0.00	0	
Total BPPF04 SPOT										0.00	0	
Total For BPPF04										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	99.90477				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	101.02116				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.94166				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 23/07/2020 Spot Bond					0.00000	100.86935				0.00	0	
Total BPPF16 SPOT										0.00	0	
Total For BPPF16										0.00	0	
BPPF1 On 19/11/2020 Spot Bond					0.00000	100.49210				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.52261				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.51380				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.31041				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	101.99364				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.75065				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BX161L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX161U SPOT										0.00	0	
Total For BX161U										0.00	0	
BX162L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX162U SPOT										0.00	0	
Total For BX162U										0.00	0	
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX163U SPOT										0.00	0	
Total For BX163U										0.00	0	
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX164U SPOT										0.00	0	
Total For BX164U										0.00	0	
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYA68U SPOT										0.00	0	
Total For BYA68U										0.00	0	
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYB10U SPOT										0.00	0	
Total For BYB10U										0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	101.41841				0.00	0	
Total CBL24 SPOT										0.00	0	
Total For CBL24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			5.03500	106.45552	5.03500	106.42675				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	99.67389				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.31399				0.00	0	
Total CBL29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CBL29									0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.39000	113.57779	7.39000	113.53276			0.00	0	15,400,000,00
Total CCT01 SPOT									0.00	0	15,400,000,00
Total For CCT01									0.00	0	15,400,000,00
CCT02 On 12/06/2024 Spot Bond			8.97000	108.85882	8.97000	108.80664			0.00	0	3,800,000,00
Total CCT02 SPOT									0.00	0	3,800,000,00
Total For CCT02									0.00	0	3,800,000,00
CCT03 On 15/03/2025 Spot Bond			8.81500	111.75554	8.81500	111.70316		8,663,382,000,000.00		982,800,000	497,400,00
Total CCT03 SPOT								8,663,382,000,000.00		982,800,000	497,400,00
Total For CCT03								8,663,382,000,000.00		982,800,000	497,400,00
CCT04 On 17/07/2027 Spot Bond			9.77000	106.24084	9.77000	106.18517			0.00	0	
Total CCT04 SPOT									0.00	0	
Total For CCT04									0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	106.31070	10.00000	106.25490			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	102.16305			0.00	0	
Total CGR21 SPOT									0.00	0	
Total For CGR21									0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	101.74794			0.00	0	
Total CGR24 SPOT									0.00	0	
Total For CGR24									0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	101.39785			0.00	0	
Total CGR29 SPOT									0.00	0	
Total For CGR29									0.00	0	
CGR32 On 21/07/2020 Spot Bond					0.00000	101.34804			0.00	0	
Total CGR32 SPOT									0.00	0	
Total For CGR32									0.00	0	
CGR33 On 22/09/2020 Spot Bond					0.00000	99.85563			0.00	0	
Total CGR33 SPOT									0.00	0	
Total For CGR33									0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.86095			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.79194				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.12402				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.97813				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond					0.00000	101.93133				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.09795				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.41052				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.43696				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CI001U On 30/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI001U SPOT										0.00	0	
Total For CI001U										0.00	0	
CI002U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI002U SPOT										0.00	0	
Total For CI002U										0.00	0	
CI003U On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI003U SPOT										0.00	0	
Total For CI003U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CI004U On 29/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI004U SPOT										0.00	0	
Total For CI004U										0.00	0	
CI005U On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI005U SPOT										0.00	0	
Total For CI005U										0.00	0	
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL567U SPOT										0.00	0	
Total For CL567U										0.00	0	
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL569U SPOT										0.00	0	
Total For CL569U										0.00	0	
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL570U SPOT										0.00	0	
Total For CL570U										0.00	0	
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL572U SPOT										0.00	0	
Total For CL572U										0.00	0	
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL573U SPOT										0.00	0	
Total For CL573U										0.00	0	
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA4U SPOT										0.00	0	
Total For CLA4U										0.00	0	
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA5U SPOT										0.00	0	
Total For CLA5U										0.00	0	
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA6U SPOT										0.00	0	
Total For CLA6U										0.00	0	
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLB1U SPOT										0.00	0	
Total For CLB1U										0.00	0	
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLC2U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLC2U										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	104.60054				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	158.01558	3.14000	157.87349				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			3.55000	3.55000	3.55000	156.46593				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	106.31100	10.00000	106.25500				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	106.31100	10.00000	106.25500				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	106.31100	10.00000	106.25500				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN31 On 20/03/2023 Spot Bond			8.52500	106.12335	8.52500	106.07520				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	99.87075				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	99.27696				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			7.18500	113.44114	7.18500	113.39762				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			9.32500	114.46994	9.32500	114.41325				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	101.02270				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	101.00511				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	106.88720				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			6.01000	105.19810	6.01000	105.16425				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	101.22071	10.98000	101.16192				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			11.00000	102.62357	11.00000	102.56387				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/03/2021 Spot Bond					0.00000	99.02236				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			9.11500	112.99474	9.11500	112.94002				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	99.85617				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond					0.00000	99.89153				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 26/01/2021 Spot Bond					0.00000	101.07667				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN394 On 20/09/2022 Spot Bond					0.00000	99.89068				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN397 On 20/06/2020 Spot Bond					0.00000	99.83510				0.00	0	
Total CLN397 SPOT										0.00	0	
Total For CLN397										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.67777				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.67344				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN400 On 20/06/2020 Spot Bond					0.00000	99.89060				0.00	0	
Total CLN400 SPOT										0.00	0	
Total For CLN400										0.00	0	
CLN406 On 20/06/2020 Spot Bond					0.00000	102.18329				0.00	0	
Total CLN406 SPOT										0.00	0	
Total For CLN406										0.00	0	
CLN407 On 20/06/2020 Spot Bond					0.00000	99.88966				0.00	0	
Total CLN407 SPOT										0.00	0	
Total For CLN407										0.00	0	
CLN409 On 18/07/2020 Spot Bond					0.00000	100.26859				0.00	0	
Total CLN409 SPOT										0.00	0	
Total For CLN409										0.00	0	
CLN410 On 20/09/2020 Spot Bond					0.00000	102.21744				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN411 On 20/09/2020 Spot Bond					0.00000	99.95089				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN412 On 18/07/2020 Spot Bond					0.00000	101.39269				0.00	0	
Total CLN412 SPOT										0.00	0	
Total For CLN412										0.00	0	
CLN413 On 20/09/2020 Spot Bond					0.00000	100.06397				0.00	0	
Total CLN413 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN413										0.00	0	
CLN413 On 20/09/2020 Spot Bond					0.00000	99.86518				0.00	0	
Total CLN415 SPOT										0.00	0	
Total For CLN415										0.00	0	
CLN415 On 18/07/2020 Spot Bond					0.00000	101.41517				0.00	0	
Total CLN416 SPOT										0.00	0	
Total For CLN416										0.00	0	
CLN416 On 23/09/2020 Spot Bond					0.00000	99.84563				0.00	0	
Total CLN418 SPOT										0.00	0	
Total For CLN418										0.00	0	
CLN418 On 20/12/2020 Spot Bond					0.00000	99.85582				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	103.25936				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN420 On 26/01/2021 Spot Bond					0.00000	101.39413				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN421 On 20/12/2020 Spot Bond					0.00000	103.79000				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	103.90300				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	104.38900				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	100.36848				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	103.27900				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	99.81653				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	157.95000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	104.96700				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	105.48600				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	105.01900				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	158.98000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN435 On 20/12/2020 Spot Bond					0.00000	99.87368				0.00	0	
Total CLN435 SPOT										0.00	0	
Total For CLN435										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	99.88215				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	101.20785				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN439 On 20/03/2021 Spot Bond					0.00000	161.23000				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 On 24/05/2021 Spot Bond			5.91000	105.60362	5.91000	105.57020				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN445 On 31/01/2022 Spot Bond			3.55000	164.40737	3.55000	164.33761				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN45: On 31/01/2025 Spot Bond			6.88500	121.46376	6.88500	121.39055				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			7.12500	120.23925	7.12500	120.16525				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45: On 20/12/2021 Spot Bond					0.00000	99.84997				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45: On 17/11/2021 Spot Bond					0.00000	100.60440				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45: On 29/11/2021 Spot Bond					0.00000	100.79670				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46: On 29/11/2021 Spot Bond					0.00000	101.07152				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46: On 13/03/2022 Spot Bond			6.61500	108.15068	6.61500	108.11243				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46: On 14/03/2022 Spot Bond					0.00000	100.00014				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	101.80430				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	102.48876				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	100.63604				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47: On 23/06/2021 Spot Bond					0.00000	100.17768				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	Opt Intere
Total For CLN475										0.00	0	
CLN475 On 20/09/2020 Spot Bond					0.00000	99.87177				0.00	0	
Total CLN476 SPOT										0.00	0	
Total For CLN476										0.00	0	
CLN476 On 29/11/2021 Spot Bond			100.00000	37.77949	100.00000	37.61336				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	101.05689				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.46896				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.21074				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			6.11000	105.27484	6.11000	105.24021				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 20/06/2022 Spot Bond					0.00000	100.26020				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN486 On 23/06/2021 Spot Bond			9.61500	103.08421	9.61500	105.60387				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			6.41500	108.85604	6.41500	108.81828				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	102.47861				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	99.87214				0.00	0	

Contract 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	100.28117				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.81500	114.60502	6.81500	114.56329				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.28723				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	100.54008				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 10/10/2020 Spot Bond					0.00000	101.36548				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	101.48053				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	101.53953				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.53953				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2020 Spot Bond					0.00000	100.97058				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.21292				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2020 Spot Bond					0.00000	101.45515				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN511 On 14/11/2022 Spot Bond					0.00000	94.07102				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.51389	9.96000	102.45975				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.28923	10.01000	101.23518				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.40487				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	104.45154	9.60000	104.53136				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.04585				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 17/09/2020 Spot Bond					0.00000	99.97156				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.33002				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	100.68320				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	102.47432	9.20000	102.42424				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2021 Spot Bond					0.00000	100.97768				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.61281				0.00	0	
Total CLN526 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.31581				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.70769				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.21520				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2021 Spot Bond					0.00000	100.04289				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.04585				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN532 On 20/06/2023 Spot Bond					0.00000	99.88135				0.00	0	
Total CLN532 SPOT										0.00	0	
Total For CLN532										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.12605				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.22000	9.22000	9.22000	108.72945				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.38902				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.93984				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.31347				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	118.11900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.24613				0.00	0	14,273,495.00
Total CLN542 SPOT										0.00	0	14,273,495.00
Total For CLN542										0.00	0	14,273,495.00
CLN542 On 17/01/2024 Spot Bond					0.00000	101.28940				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.69000	109.45268	8.69000	109.40154				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.74000	107.27221	8.74000	107.22236				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.83000	106.59470	8.83000	106.54465				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	283.00579				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 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	
CLN554 On 20/12/2020 Spot Bond					0.00000	100.49007				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.67667				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.70106				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN558 On 24/11/2024 Spot Bond					0.00000	100.38206				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	101.43375				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
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	136.48600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.74098				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	100.48823	10.19000	100.79738				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			8.69000	106.79885	8.69000	107.15968				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.78812				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.45689				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.86575				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.19432				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.70780				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.74747				0.00	0	
Total CLN569 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN569										0.00	0	
CLN57 On 13/05/2021 Spot Bond					0.00000	101.30153				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN57 On 12/11/2025 Spot Bond			8.92000	105.04779	8.92000	105.37617				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.72869				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 13/05/2021 Spot Bond					0.00000	101.52243				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.71064				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 25/04/2023 Spot Bond					0.00000	96.19900				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	99.86999				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	101.08777				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	101.69549				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.72226				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.23286				0.00	0	27,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total 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	99.96306				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	101.00409				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.22711				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	100.60350				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.02898				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.00005				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	99.95371				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	99.96376				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.95198				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			5.10500	125.79101	5.10500	103.15183				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.37639				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN595 On 27/06/2022 Spot Bond					0.00000	101.70321				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.37639				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	100.53688				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.62487				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.02182				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.95371				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	99.95371				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.18423				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.12831				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.76907				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.67359				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	101.66186				0.00	0	
Total CLN606 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.16902				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.42621				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.20183	9.32000	101.15148				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.98463				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.65343				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.11441				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.41328				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.23277				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2020 Spot Bond					0.00000	101.52271				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	99.85971				0.00	0	40,000,00
Total CLN616 SPOT										0.00	0	40,000,00
Total For CLN616										0.00	0	40,000,00
CLN616 On 20/12/2024 Spot Bond					0.00000	99.88217				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	99.87471				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.22709				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.89832				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.89576				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.84360				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	99.85398				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.95289				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.68500	108.99874	6.68500	108.95937				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.62029				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	101.01183				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.27500	83.42061	12.27500	83.36603				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN629 On 20/11/2021 Spot Bond					0.00000	100.49914				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.39000	103.52377	9.39000	103.47159				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.61811				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/05/2021 Spot Bond					0.00000	100.46072				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.80758				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.71291				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	100.65958				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.46702				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.61593				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2021 Spot Bond					0.00000	100.59040				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	100.65978				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.65958				0.00	0	
Total CLN640 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	101.05342				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.46905				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	99.95458				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.93143				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	99.95450				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.61593				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.23838				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.61593				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.52103				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.61593				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	100.51083				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	101.88733				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	102.89670				0.00	0	30,000,00
Total CLN655 SPOT										0.00	0	30,000,00
Total For CLN655										0.00	0	30,000,00
CLN655 On 20/06/2025 Spot Bond					0.00000	99.86721				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.79225				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	99.88788				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.88661				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN659 On 20/12/2023 Spot Bond					0.00000	99.88224				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	86.17700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.85290				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	90.73600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	106.18500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.36538				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 02/04/2026 Spot Bond					0.00000	101.16056				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.71191				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	101.35316				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	99.94480				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.35104				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.94140				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.09548				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond				148.67474	0.00000	102.71269				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond				148.67474	0.00000	102.71336				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 18/06/2021 Spot Bond					0.00000	99.94566				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.39775				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.29936				0.00	0	
Total CLN677 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	100.36321				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.17016				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.09676				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.13503				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,340,000.00
Total CLN682 SPOT										0.00	0	6,340,000.00
Total For CLN682										0.00	0	6,340,000.00
CLN682 On 18/04/2028 Spot Bond			7.99500	102.03125	7.99500	101.98755				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 20/06/2020 Spot Bond					0.00000	99.88871				0.00	0	
Total CLNF15 SPOT										0.00	0	
Total For CLNF15										0.00	0	
CLNF15 On 17/08/2021 Spot Bond					0.00000	100.59878				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.01500	111.26591	8.01500	111.21814		3,206,000,000,000.00		400,000,000	235,200,000	
Total COJ05 SPOT								3,206,000,000,000.00		400,000,000	235,200,000	
Total For COJ05								3,206,000,000,000.00		400,000,000	235,200,000	
COJ05 On 23/03/2021 Spot Bond			6.32500	105.78045	6.32500	105.74465			0.00	0		
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ07 On 22/06/2026 Spot Bond			9.79000	107.28237	9.79000	107.22636			0.00	0	185,000,000	
Total COJ08 SPOT										0.00	0	185,000,000
Total For COJ08										0.00	0	185,000,000
COJ08 On 09/06/2024 Spot Bond			6.59500	112.58593	6.59500	112.54602			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.25000	106.47789	7.25000	106.43646				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.25000	101.79537	10.25000	101.73979				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.34000	95.60405	10.34000	95.55140				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.51500	9.51500	9.51500	110.79594				0.00	0	911,080,62
Total CPV01 SPOT										0.00	0	911,080,62
Total For CPV01										0.00	0	911,080,62
CS002 On 17/12/2020 Spot Bond					0.00000	99.97135				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.29343				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
CSA05U On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSA05U SPOT										0.00	0	
Total For CSA05U										0.00	0	
CSD05U On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSD05U SPOT										0.00	0	
Total For CSD05U										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	99.88778				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.96645				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.87128				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	

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 20/08/2021 Spot Bond					0.00000	100.00527				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/09/2020 Spot Bond					0.00000	100.05833				0.00	0	
Total DENG92 SPOT										0.00	0	
Total For DENG92										0.00	0	
DENG9 On 23/09/2020 Spot Bond					0.00000	99.87540				0.00	0	
Total DENG93 SPOT										0.00	0	
Total For DENG93										0.00	0	
DENG9 On 27/09/2020 Spot Bond					0.00000	101.69874				0.00	0	
Total DENG94 SPOT										0.00	0	
Total For DENG94										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.05835				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.88151				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.03728				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	99.74188				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.46099				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	99.34079				0.00	0	
Total DSY02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DSY02									0.00	0	
DSY02 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY02U SPOT									0.00	0	
Total For DSY02U									0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.14000	9.14000	9.14000	105.42044			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY03 On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY03U SPOT									0.00	0	
Total For DSY03U									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.72363			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY05U SPOT									0.00	0	
Total For DSY05U									0.00	0	
DSY06 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			6.34500	102.54492	6.34500	102.50993			0.00	0	200,000,00
Total DV2021 SPOT									0.00	0	200,000,00
Total For DV2021									0.00	0	200,000,00
DV23 On 27/02/2023 Spot Bond			6.79500	110.80279	6.79500	110.76211		4,477,350,528,000.00	658,918,400	332,570,200	
Total DV23 SPOT								4,477,350,528,000.00	658,918,400	332,570,200	
Total For DV23								4,477,350,528,000.00	658,918,400	332,570,200	
DV23/R On 27/02/2023 Spot Bond			100.00000	22.92342	100.00000	22.82150			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	22.92342	100.00000	22.82150			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			6.28500	114.18539	6.28500	114.14658			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	103.16869	9.69000	103.11507			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.16869	9.69000	103.11507			0.00	0	
Total DV24/R2023 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.45500	95.97217	11.45500	95.91345				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	103.30166	10.10000	103.24575				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.30166	10.10000	103.24575				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVC03 On 17/12/2020 Spot Bond					0.00000	99.99009				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF20 On 31/08/2020 Spot Bond					0.00000	100.25329				0.00	0	
Total DVF20C SPOT										0.00	0	
Total For DVF20C										0.00	0	
DVF20 On 23/10/2020 Spot Bond					0.00000	100.99363				0.00	0	
Total DVF20D SPOT										0.00	0	
Total For DVF20D										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.28446				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	101.12261				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22 On 29/08/2022 Spot Bond					0.00000	99.84478				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	101.24932				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.49865				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.86259				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF26 On 02/04/2026 Spot Bond					0.00000	102.22291				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.89970				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF30 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DVF30U SPOT										0.00	0	
Total For DVF30U										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.20435				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.22138				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.71745				0.00	0	25,000,000.00
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	100.81893				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.83763				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.85507				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	95.03353	100.00000	94.57221				0.00	0	
Total E170/R207 SPOT										0.00	0	
Total For E170/R207										0.00	0	
E174 On 01/08/2020 Spot Bond			4.65000	106.14150	4.65000	106.11462				0.00	0	
Total E174 SPOT										0.00	0	
Total For E174										0.00	0	
E175 On 01/08/2021 Spot Bond			5.50000	113.66670	5.50000	113.63282				0.00	0	
Total E175 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.82000	108.92108	5.82000	108.88713				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.72500	113.06232	6.72500	113.02168				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.53500	98.76222	5.53500	98.71010				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			5.37000	86.65087	5.37000	86.60564				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	130.76255	2.25000	130.71627				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.11000	126.81541	5.11000	126.75135				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.94000	113.84586	4.94000	113.78938				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.85000	112.89189	4.85000	112.83609				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.19500	99.84166	5.19500	99.79062				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.34000	88.67186	5.34000	88.62571				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	130.76255	2.25000	130.71627				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	130.60431				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	128.53606				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
EMM01 On 28/07/2020 Spot Bond			6.17500	104.55477	6.17500	104.51966				0.00	0	
Total EMM01 SPOT										0.00	0	
Total For EMM01										0.00	0	
EMM02 On 11/03/2021 Spot Bond			6.02500	106.15597	6.02500	106.12173				0.00	0	10,000,000,00
Total EMM02 SPOT										0.00	0	10,000,000,00
Total For EMM02										0.00	0	10,000,000,00
EMM03 On 04/05/2024 Spot Bond			9.41000	103.22177	9.41000	103.17020				0.00	0	18,100,000,00
Total EMM03 SPOT										0.00	0	18,100,000,00
Total For EMM03										0.00	0	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			11.15500	11.15500	11.15500	94.51901				0.00	0	426,666,66
Total EMM04 SPOT										0.00	0	426,666,66
Total For EMM04										0.00	0	426,666,66
EMM05 On 17/04/2029 Spot Bond			11.50500	11.50500	11.50500	98.90768				0.00	0	666,666,66
Total EMM05 SPOT										0.00	0	666,666,66
Total For EMM05										0.00	0	666,666,66

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM06 On 23/06/2025 Spot Bond			9.49000	9.49000	9.49000	101.54118				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.49000	9.49000	9.49000	107.38427				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.73000	11.73000	11.73000	85.33010				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.40038				0.00	0	572,300,00
Total ENX01 SPOT										0.00	0	572,300,00
Total For ENX01										0.00	0	572,300,00
ENX01S On 23/04/2021 Spot Bond					0.00000	101.84648				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.03523				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX03U On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ENX03U SPOT										0.00	0	
Total For ENX03U										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.65548				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX06 On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ENX06 SPOT										0.00	0	
Total For ENX06										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.80850				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.88660				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	10,000,000,00	
Total ENX09 SPOT									10,000,000,000,000.00	20,000,000,000	10,000,000,00	

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 ENX09									10,000,000,000.00	20,000,000,000	10,000,000,000
EPF007 On 02/09/2020 Spot Bond					0.00000	100.21091			0.00	0	1,400,000,000
Total EPF007 SPOT									0.00	0	1,400,000,000
Total For EPF007									0.00	0	1,400,000,000
EPF011 On 12/06/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total EPF011 SPOT									0.00	0	
Total For EPF011									0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	101.00923			0.00	0	
Total EPF012 SPOT									0.00	0	
Total For EPF012									0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.65663			0.00	0	
Total EPF014 SPOT									0.00	0	
Total For EPF014									0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.19016			0.00	0	
Total EPF015 SPOT									0.00	0	
Total For EPF015									0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.10393			0.00	0	
Total EPF016 SPOT									0.00	0	
Total For EPF016									0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.10677			0.00	0	
Total EPF017 SPOT									0.00	0	
Total For EPF017									0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.99991			0.00	0	
Total EPF018 SPOT									0.00	0	
Total For EPF018									0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.04298			0.00	0	
Total EPF019 SPOT									0.00	0	
Total For EPF019									0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.74766			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF05U SPOT										0.00	0	
Total For EPF05U										0.00	0	
EPF08L 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	
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF09U SPOT										0.00	0	
Total For EPF09U										0.00	0	
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF10U SPOT										0.00	0	
Total For EPF10U										0.00	0	
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF11U SPOT										0.00	0	
Total For EPF11U										0.00	0	
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF12U SPOT										0.00	0	
Total For EPF12U										0.00	0	
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF13U SPOT										0.00	0	
Total For EPF13U										0.00	0	
EPF14L On 20/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF14U SPOT										0.00	0	
Total For EPF14U										0.00	0	
EPFC4L On 07/11/2020 Spot Bond					0.00000	100.69472				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4L On 12/03/2021 Spot Bond					0.00000	100.03858				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	100.48657				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQS11U SPOT										0.00	0	
Total For EQS11U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00: On 03/06/2022 Spot Bond					0.00000	100.19214				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.19697				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	101.08797				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	100.56665				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.54766				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	100.59694				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C: On 17/08/2022 Spot Bond					0.00000	100.55145				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1: On 25/11/2020 Spot Bond			10.00000	106.31100	10.00000	106.25500				0.00	0	
Total ERSA12/JIBAR SPOT										0.00	0	
Total For ERSA12/JIBAR										0.00	0	
ERSA2: On 17/08/2020 Spot Bond					0.00000	100.66595				0.00	0	
Total ERSA21 SPOT										0.00	0	
Total For ERSA21										0.00	0	
ERSA2: On 17/08/2020 Spot Bond					0.00000	100.54767				0.00	0	
Total ERSA24 SPOT										0.00	0	
Total For ERSA24										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.57039				0.00	0	
Total ERSA25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.54163			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.53250			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.33500	112.61671	6.33500	112.57812		795,297,167,000.00	125,540,200	1,869,398,80	
Total ES23 SPOT								795,297,167,000.00	125,540,200	1,869,398,80	
Total For ES23								795,297,167,000.00	125,540,200	1,869,398,80	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.93580	10.00000	103.88009		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			8.63000	98.11212	8.63000	98.06684		1,801,564,280,000.00	208,756,000	7,597,815,70	
Total ES26 SPOT								1,801,564,280,000.00	208,756,000	7,597,815,70	
Total For ES26								1,801,564,280,000.00	208,756,000	7,597,815,70	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.61173	7.85000	101.56899		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			11.72000	73.84859	11.70500	73.88172		2,567,990,296,000.00	219,111,800	2,391,125,40	
Total ES33 SPOT								2,567,990,296,000.00	219,111,800	2,391,125,40	
Total For ES33								2,567,990,296,000.00	219,111,800	2,391,125,40	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.89851	7.50000	101.85774		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			12.18000	73.27181	12.18000	73.22448		1,619,121,504,000.00	132,932,800	1,973,485,50	
Total ES42 SPOT								1,619,121,504,000.00	132,932,800	1,973,485,50	
Total For ES42								1,619,121,504,000.00	132,932,800	1,973,485,50	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.21273	8.50000	101.16670		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
ESF01 On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ESF01U SPOT								0.00	0	0	
Total For ESF01U								0.00	0	0	
ESF02 On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		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 ESF02U SPOT										0.00	0	
Total For ESF02U										0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	101.05338				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.00010				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	98.33403				0.00	100,000,000	50,000,00
Total EXX05 SPOT										0.00	100,000,000	50,000,00
Total For EXX05										0.00	100,000,000	50,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.88876				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	12.13286	100.00000	12.07414				0.00	0	
Total FFA1U SPOT										0.00	0	
Total For FFA1U										0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	19.59646	100.00000	19.50163				0.00	0	
Total FFB1U SPOT										0.00	0	
Total For FFB1U										0.00	0	
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF03U SPOT										0.00	0	
Total For FIF03U										0.00	0	
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF04U SPOT										0.00	0	
Total For FIF04U										0.00	0	
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF07U SPOT										0.00	0	
Total For FIF07U										0.00	0	
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF11U SPOT										0.00	0	
Total For FIF11U										0.00	0	
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF12U SPOT										0.00	0	
Total For FIF12U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF13U SPOT										0.00	0	
Total For FIF13U										0.00	0	
FIF14U On 01/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF14U SPOT										0.00	0	
Total For FIF14U										0.00	0	
FIF15U On 01/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF15U SPOT										0.00	0	
Total For FIF15U										0.00	0	
FIF16U On 01/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF16U SPOT										0.00	0	
Total For FIF16U										0.00	0	
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.66532				0.00	0	
Total FIFB12 SPOT										0.00	0	
Total For FIFB12										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.68564				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.51181				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.61722				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.63813				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.91242				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.65106				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FMLA1U										0.00	0	
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPA1U SPOT										0.00	0	
Total For FPA1U										0.00	0	
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPB1U SPOT										0.00	0	
Total For FPB1U										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.93693				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			6.16500	6.16500	6.16500	103.88850				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB16 On 08/07/2020 Spot Bond					0.00000	101.94423				0.00	0	
Total FRB16 SPOT										0.00	0	
Total For FRB16										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	104.67093				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	103.68118				0.00	200,000,000	380,000,00
Total FRB18 SPOT										0.00	200,000,000	380,000,00
Total For FRB18										0.00	200,000,000	380,000,00
FRB19 On 14/04/2021 Spot Bond			7.08500	106.27921	7.08500	106.23878				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	103.27450				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.65320				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	100.55257				0.00	0	1,760,000,00

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 FRB22 SPOT										0.00	0	1,760,000,00
Total For FRB22										0.00	0	1,760,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	100.32760				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	98.87087				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	96.90989				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	95.96184				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.19000	104.89451	9.19000	104.84302				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			2.95000	165.94854	2.95000	165.88349				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			3.60500	3.60500	3.60500	297.80134				0.00	0	10,000,00
Total FRBI23 SPOT										0.00	0	10,000,00
Total For FRBI23										0.00	0	10,000,00
FRBI25 On 31/01/2025 Spot Bond			4.43500	4.43500	4.43500	134.75869				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			5.11000	172.77922	5.11000	172.69168				0.00	0	277,500,00
Total FRBI28 SPOT										0.00	0	277,500,00
Total For FRBI28										0.00	0	277,500,00
FRBI29 On 31/03/2029 Spot Bond			5.04000	5.04000	5.04000	92.87656				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.60500	5.60500	5.60500	189.55588				0.00	0	20,000,00
Total FRBI33 SPOT										0.00	0	20,000,00
Total For FRBI33										0.00	0	20,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI46 On 31/03/2046 Spot Bond			5.57000	82.36511	5.57000	82.32137				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.60000	83.25961	5.60000	83.21513				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 30/11/2020 Spot Bond			4.35000	4.35000	4.35000	98.00168				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.71000	6.71000	6.71000	75.22630				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.79000	6.79000	6.79000	74.37690				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC12U SPOT										0.00	0	
Total For FRC12U										0.00	0	
FRC16 On 31/01/2025 Spot Bond			5.28500	5.28500	5.28500	129.93736				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	83.02050				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19 On 25/11/2020 Spot Bond			10.00000	106.31100	10.00000	106.25500				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC207										0.00	0	
FRC207 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	
FRC208 On 07/10/2020 Spot Bond					0.00000	102.65900				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	
FRC209 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	
FRC213 On 31/01/2022 Spot Bond			3.66000	164.12691	3.66000	164.05628				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC221 On 31/01/2022 Spot Bond			4.52000	161.95599	4.52000	161.87881				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC233 On 20/12/2020 Spot Bond					0.00000	99.79845				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC234 On 19/10/2020 Spot Bond					0.00000	96.83673				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC237 On 19/10/2020 Spot Bond					0.00000	97.20586				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC239 On 19/10/2020 Spot Bond					0.00000	97.93408				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC240 On 19/10/2020 Spot Bond					0.00000	102.68795				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC243 On 19/10/2020 Spot Bond					0.00000	102.65776				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC245 On 19/10/2020 Spot Bond					0.00000	102.06795				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC246 On 19/10/2020 Spot Bond					0.00000	97.34644				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC249 On 19/10/2020 Spot Bond					0.00000	102.06038				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC250 On 13/02/2022 Spot Bond					0.00000	100.80769				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC251 On 14/03/2022 Spot Bond					0.00000	100.00011				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC252 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	
FRC255 On 17/07/2027 Spot Bond					0.00000	103.08460				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 10/10/2020 Spot Bond					0.00000	101.34015				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC261 On 13/07/2020 Spot Bond					0.00000	101.38761				0.00	0	
Total FRC262 SPOT										0.00	0	
Total For FRC262										0.00	0	
FRC262 On 13/07/2020 Spot Bond					0.00000	101.40955				0.00	0	
Total FRC264 SPOT										0.00	0	
Total For FRC264										0.00	0	
FRC264 On 20/06/2021 Spot Bond					0.00000	103.77752				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC265 On 06/08/2023 Spot Bond					0.00000	103.35534				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27 On 30/01/2023 Spot Bond					0.00000	100.92350				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	103.58621				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 02/05/2028 Spot Bond			9.80000	101.20311	9.80000	101.15050				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27 On 12/12/2020 Spot Bond					0.00000	100.04330				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27 On 12/12/2020 Spot Bond					0.00000	100.04346				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27 On 04/03/2021 Spot Bond					0.00000	100.17539				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.47045				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	102.00262				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	108.54284				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 26/01/2021 Spot Bond					0.00000	101.56389				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.89694				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	101.88891				0.00	0	
Total FRC285 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	106.65256				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	101.80503				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	103.10558				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 26/01/2021 Spot Bond					0.00000	101.07667				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC291 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	99.93345				0.00	0	
Total FRC292 SPOT										0.00	0	
Total For FRC292										0.00	0	
FRC292 On 18/04/2021 Spot Bond					0.00000	100.97736				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC293 On 18/04/2021 Spot Bond					0.00000	100.96210				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	100.66052				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.66918				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.67781				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC298 On 20/06/2024 Spot Bond					0.00000	102.24057				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	102.06717				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 30/11/2020 Spot Bond					0.00000	101.62337				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	100.81950				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.34986				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 28/12/2020 Spot Bond					0.00000	101.48866				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	100.91536				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.30806				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 12/08/2020 Spot Bond					0.00000	100.61373				0.00	0	
Total FRC307 SPOT										0.00	0	
Total For FRC307										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.58005				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	101.77644				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	101.97397				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	99.97000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31: On 23/02/2021 Spot Bond					0.00000	98.89000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	102.12157				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	108.22000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	89.60441				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	99.99993				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.93514				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	96.39269				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	102.12146				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC32: On 24/10/2020 Spot Bond					0.00000	101.01298				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	102.42610				0.00	18,800,000,000	18,800,000,000
Total FRC322 SPOT										0.00	18,800,000,000	18,800,000,000
Total For FRC322										0.00	18,800,000,000	18,800,000,000
FRC32: On 20/12/2024 Spot Bond					0.00000	102.15960				0.00	0	
Total FRC323 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	101.99050				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	101.54403				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	102.12161				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	101.53112				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.31872				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.75968				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	101.09678				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 02/02/2021 Spot Bond					0.00000	100.83960				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33 On 02/02/2021 Spot Bond					0.00000	100.83960				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33 On 05/03/2021 Spot Bond					0.00000	100.14041				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	100.32241				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 13/09/2021 Spot Bond					0.00000	101.89738				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	101.14209				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC338 On 09/06/2021 Spot Bond					0.00000	100.09770				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.09017				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	18,000,000.00
Total FRC340 SPOT										0.00	0	18,000,000.00
Total For FRC340										0.00	0	18,000,000.00
FRC341 On 20/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		880,000,000,000.00		18,800,000,000	18,800,000,000	18,800,000,000
Total FRC341 SPOT								10,000,000,000,000.00		18,800,000,000	18,800,000,000	18,800,000,000
Total For FRC341								10,000,000,000,000.00		18,800,000,000	18,800,000,000	18,800,000,000
FRC66 On 31/01/2022 Spot Bond			4.30000	4.30000	4.30000	162.43215				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			4.24000	4.24000	4.24000	162.58351				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			4.22000	4.22000	4.22000	162.63399				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRD17U 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	
FRD19U 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	
FRD20U 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD23U SPOT										0.00	0	
Total For FRD23U										0.00	0	
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD24U SPOT										0.00	0	
Total For FRD24U										0.00	0	
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD26U SPOT										0.00	0	
Total For FRD26U										0.00	0	
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD27U SPOT										0.00	0	
Total For FRD27U										0.00	0	
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD28U SPOT										0.00	0	
Total For FRD28U										0.00	0	
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD29U SPOT										0.00	0	
Total For FRD29U										0.00	0	
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD30U SPOT										0.00	0	
Total For FRD30U										0.00	0	
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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			5.96000	81.77441	5.96000	81.72955				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.27000	98.80927	5.27000	98.75823				0.00	0	
Total FRI38 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.83183				0.00	400,000,000	200,000,00
Total FRJ022 SPOT										0.00	400,000,000	200,000,00
Total For FRJ022										0.00	400,000,000	200,000,00
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.04844				0.00	0	
Total FRJ20 SPOT										0.00	0	
Total For FRJ20										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.36253				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.68067				0.00	1,000,000,000	500,000,00
Total FRJ22 SPOT										0.00	1,000,000,000	500,000,00
Total For FRJ22										0.00	1,000,000,000	500,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.12916				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.27595				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.84692				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.47121				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.09039				0.00	0	3,440,000,00
Total FRJ27 SPOT										0.00	0	3,440,000,00
Total For FRJ27										0.00	0	3,440,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	98.06688				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS02U SPOT										0.00	0	
Total For FRS02U										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.78800	4.78800	4.78800	110.25425				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.19000	5.19000	5.19000	99.81118				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.24459				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.91402				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.33000	98.02838	5.33000	97.97742				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.22500	197.19411	5.22500	197.09300				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.47000	96.23557	5.47000	96.18483				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.25500	5.25500	5.25500	196.48488				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.83500	132.53004	4.83500	132.46465				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	122.12936	3.70500	122.07653				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.47000	96.23557	5.47000	96.18483				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12(On 07/12/2033 Spot Bond			5.37500	194.17618	5.37500	194.07503				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.42500	193.18266	5.42500	193.08154				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12(On 31/01/2025 Spot Bond			4.36500	168.62948	4.36500	135.16482				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.45500	192.58954	5.45500	192.48842				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12(On 31/01/2038 Spot Bond			5.47000	96.23557	5.47000	96.18483				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12(On 31/03/2028 Spot Bond			5.51000	168.15088	5.51000	168.06210				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12(On 31/01/2038 Spot Bond			6.22000	87.29194	6.22000	87.24241				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12(On 31/03/2028 Spot Bond			5.40000	169.40932	5.40000	169.32087				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13(On 31/03/2028 Spot Bond			5.46000	168.72156	5.46000	168.63294				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13(On 07/12/2033 Spot Bond			5.96500	182.83814	5.96500	182.73721				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13(On 31/01/2038 Spot Bond			6.15000	88.08174	6.15000	88.03211				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13(On 31/01/2038 Spot Bond			5.47000	5.47000	5.47000	96.18483				0.00	0	
Total FRS135 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.47000	94.57387	5.47000	96.18483				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.27000	170.91057	5.27000	170.82250				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.73500	187.15933	5.73500	187.05827				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.40000	169.40932	5.40000	169.32087				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.40000	169.40932	5.40000	169.32087				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.69000	166.11470	5.69000	166.02539				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.13500	130.84023	5.13500	130.77358				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			3.36000	164.89334	3.36000	164.82506				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.75000	165.44227	5.75000	165.35281				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.79000	164.99574	5.79000	164.90615				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.10500	131.00808	5.10500	130.94156				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.21000	171.60858	5.21000	171.52072				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.80000	5.80000	5.80000	164.79472				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 20/06/2022 Spot Bond					0.00000	15.66814				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS158 On 06/06/2023 Spot Bond					0.00000	17.03706				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS159 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS15U SPOT										0.00	0	
Total For FRS15U										0.00	0	
FRS15U On 06/06/2024 Spot Bond					0.00000	19.31686				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS160 On 06/06/2025 Spot Bond					0.00000	21.71449				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 20/06/2022 Spot Bond					0.00000	14.49187				0.00	0	
Total FRS162 SPOT										0.00	0	
Total For FRS162										0.00	0	
FRS162 On 06/06/2023 Spot Bond					0.00000	15.57802				0.00	0	
Total FRS163 SPOT										0.00	0	
Total For FRS163										0.00	0	
FRS163 On 06/06/2024 Spot Bond					0.00000	17.55532				0.00	0	
Total FRS164 SPOT										0.00	0	
Total For FRS164										0.00	0	
FRS164 On 06/06/2025 Spot Bond					0.00000	19.61085				0.00	0	
Total FRS165 SPOT										0.00	0	
Total For FRS165										0.00	0	
FRS165 On 01/08/2022 Spot Bond					0.00000	13.33032				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS168 On 01/08/2022 Spot Bond					0.00000	13.29215				0.00	0	
Total FRS168 SPOT										0.00	0	
Total For FRS168										0.00	0	
FRS169 On 01/08/2021 Spot Bond					0.00000	12.02899				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS16U On 14/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS16U SPOT										0.00	0	
Total For FRS16U										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	15.39660				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	101.08464				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	101.17451				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS173 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
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	15.87006				0.00	0	
Total FRS175 SPOT										0.00	0	
Total For FRS175										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	15.87005				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS177 On 19/07/2024 Spot Bond					0.00000	18.50925				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	99.95412				0.00	100,000,000	25,000,000
Total FRS180 SPOT										0.00	100,000,000	25,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS180										0.00	100,000,000	25,000,000
FRS180 On 27/09/2025 Spot Bond					0.00000	101.84059				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	115.76603				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	125.20686				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	124.68447				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	142.33571				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	124.05847				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS188 On 19/06/2026 Spot Bond					0.00000	22.01323				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	47.13377				0.00	0	
Total FRS195 SPOT										0.00	0	
Total For FRS195										0.00	0	
FRS195 On 05/08/2024 Spot Bond					0.00000	100.74126				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 03/08/2020 Spot Bond					0.00000	124.97469				0.00	0	
Total FRS198 SPOT										0.00	0	
Total For FRS198										0.00	0	
FRS198 On 05/08/2025 Spot Bond					0.00000	100.82467				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.70576				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.34890				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 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	
FRS202 On 11/09/2020 Spot Bond					0.00000	101.77321				0.00	0	
Total FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS204 On 15/03/2021 Spot Bond					0.00000	104.88871				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	101.41394				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 16/11/2020 Spot Bond					0.00000	110.10165				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	119.03309				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS208 On 18/11/2024 Spot Bond					0.00000	100.56075				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 20/12/2020 Spot Bond					0.00000	135.42331				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS211 On 04/09/2020 Spot Bond					0.00000	112.37044				0.00	0	
Total FRS212 SPOT										0.00	0	
Total For FRS212										0.00	0	
FRS212 On 03/09/2021 Spot Bond					0.00000	111.38046				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS214 On 04/03/2021 Spot Bond					0.00000	103.14063				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS215 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS215 SPOT										0.00	0	
Total For FRS215										0.00	0	
FRS216 On 20/02/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS216 SPOT										0.00	0	
Total For FRS216										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	34,540,000.00
Total FRS219 SPOT										0.00	0	34,540,000.00
Total For FRS219										0.00	0	34,540,000.00
FRS220 On 20/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.40500	3.40500	3.40500	299.69170				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.29500	300.86072	3.29500	300.73754				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.01500	4.01500	4.01500	293.97080				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			3.15000	165.43268	3.15000	165.36605				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	100.90716				0.00	0	
Total FRS49 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS49									0.00	0	
FRS51 On 31/01/2022 Spot Bond			2.85000	166.20726	2.85000	166.14303			0.00	0	
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.81823			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.17000	91.44482	5.17000	91.39806			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.74500	66.12946	4.74500	97.29747			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.25500	4.25500	4.25500	135.80589			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.53500	4.53500	4.53500	134.18093			0.00	0	100,000,00
Total FRS87 SPOT									0.00	0	100,000,00
Total For FRS87									0.00	0	100,000,00
FRS90 On 07/12/2023 Spot Bond			4.20500	4.20500	4.20500	292.21581			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX20 On 01/10/2020 Spot Bond			5.05500	102.86491	5.05500	102.83685			0.00	0	
Total FRX20 SPOT									0.00	0	
Total For FRX20									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.81500	5.81500	5.81500	107.03316		2,326,000,000,000.00	400,000,000	210,000,00	
Total FRX23 SPOT								2,326,000,000,000.00	400,000,000	210,000,00	
Total For FRX23								2,326,000,000,000.00	400,000,000	210,000,00	
FRX24 On 10/12/2024 Spot Bond			7.07000	114.12714	7.07000	114.08382			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.39000	113.70533	7.39000	113.66000			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.90000	109.78845	7.90000	109.74197			0.00	0	1,140,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX26 SPOT										0.00	0	1,140,000.00
Total For FRX26										0.00	0	1,140,000.00
FRX27 On 07/03/2027 Spot Bond			8.05000	113.74509	8.05000	113.69631				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.51000	113.25032	8.51000	113.19847				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.23500	106.91315	9.23500	106.86014				0.00	0	20,000.00
Total FRX30 SPOT										0.00	0	20,000.00
Total For FRX30										0.00	0	20,000.00
FRX31 On 21/02/2031 Spot Bond			9.61500	102.27063	9.61500	102.21786				0.00	0	60,000.00
Total FRX31 SPOT										0.00	0	60,000.00
Total For FRX31										0.00	0	60,000.00
FRX32 On 31/03/2032 Spot Bond			9.87000	106.68108	9.87000	106.62494				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.51500	72.74310	11.51500	72.69860				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS3A5U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3A5U SPOT										0.00	0	
Total For FS3A5U										0.00	0	
FS3B1U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3B1U SPOT										0.00	0	
Total For FS3B1U										0.00	0	
FS3C1U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3C1U SPOT										0.00	0	
Total For FS3C1U										0.00	0	
FS3D1U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3D1U SPOT										0.00	0	
Total For FS3D1U										0.00	0	
FS4A4U On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A4U SPOT										0.00	0	
Total For FS4A4U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS4A5L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A5U SPOT										0.00	0	
Total For FS4A5U										0.00	0	
FS4B1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4B1U SPOT										0.00	0	
Total For FS4B1U										0.00	0	
FS4C1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4C1U SPOT										0.00	0	
Total For FS4C1U										0.00	0	
FS4D1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4D1U SPOT										0.00	0	
Total For FS4D1U										0.00	0	
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A3U SPOT										0.00	0	
Total For FS5A3U										0.00	0	
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A4U SPOT										0.00	0	
Total For FS5A4U										0.00	0	
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A5U SPOT										0.00	0	
Total For FS5A5U										0.00	0	
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5B1U SPOT										0.00	0	
Total For FS5B1U										0.00	0	
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5C1U SPOT										0.00	0	
Total For FS5C1U										0.00	0	
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5D1U SPOT										0.00	0	
Total For FS5D1U										0.00	0	
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5E1U SPOT										0.00	0	
Total For FS5E1U										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.91443				0.00	0	
Total FS6A2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.95837				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.48938				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	100.45209				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.47179				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.48374				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.48725				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	101.34638				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.56984				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.15578				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH2A1U SPOT										0.00	0	
Total For GH2A1U										0.00	0	
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH31U SPOT										0.00	0	
Total For GH31U										0.00	0	
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH41U SPOT										0.00	0	
Total For GH41U										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.33051				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.19687				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.33777				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.35577				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.47892				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB07U SPOT										0.00	0	
Total For GRB07U										0.00	0	
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB16U SPOT										0.00	0	
Total For GRB16U										0.00	0	
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB17U SPOT										0.00	0	
Total For GRB17U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB18U SPOT										0.00	0	
Total For GRB18U										0.00	0	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB19U SPOT										0.00	0	
Total For GRB19U										0.00	0	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB21U SPOT										0.00	0	
Total For GRB21U										0.00	0	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB22U SPOT										0.00	0	
Total For GRB22U										0.00	0	
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB23U SPOT										0.00	0	
Total For GRB23U										0.00	0	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB24U SPOT										0.00	0	
Total For GRB24U										0.00	0	
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB25U SPOT										0.00	0	
Total For GRB25U										0.00	0	
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB27U SPOT										0.00	0	
Total For GRB27U										0.00	0	
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB28U SPOT										0.00	0	
Total For GRB28U										0.00	0	
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB29U SPOT										0.00	0	
Total For GRB29U										0.00	0	
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB30U SPOT										0.00	0	
Total For GRB30U										0.00	0	
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB31U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For GRB31U									0.00	0	
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total GRB32U SPOT									0.00	0	
Total For GRB32U									0.00	0	
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total GRB33U SPOT									0.00	0	
Total For GRB33U									0.00	0	
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total GRB34U SPOT									0.00	0	
Total For GRB34U									0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.64000	100.84288	4.64000	100.79431			0.00	0	10,000,00
Total GRL35 SPOT									0.00	0	10,000,00
Total For GRL35									0.00	0	10,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	102.29723			0.00	0	
Total GRT07 SPOT									0.00	0	
Total For GRT07									0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	101.22075			0.00	0	
Total GRT11 SPOT									0.00	0	
Total For GRT11									0.00	0	
GRT12 On 24/06/2020 Spot Bond					0.00000	99.87963			0.00	0	
Total GRT12 SPOT									0.00	0	
Total For GRT12									0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.87570			0.00	0	
Total GRT14 SPOT									0.00	0	
Total For GRT14									0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.26721			0.00	0	
Total GRT16 SPOT									0.00	0	
Total For GRT16									0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.31500	113.04129	6.31500	113.00288			0.00	0	
Total GRT17 SPOT									0.00	0	
Total For GRT17									0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.41396			0.00	0	
Total GRT19 SPOT									0.00	0	
Total For GRT19									0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	102.59256			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			9.14000	103.99185	9.14000	103.94107				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.05359				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.34987				0.00	0	400,000,00
Total GRT23 SPOT										0.00	0	400,000,00
Total For GRT23										0.00	0	400,000,00
GRT24 On 09/03/2023 Spot Bond					0.00000	100.08752				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.45824				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.38250				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.56561				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.01489				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.01758				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.61111				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.28682				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT32 On 18/04/2024 Spot Bond					0.00000	99.62717				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.90042				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.38809				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.04353				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.57029				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.86026				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.48021				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.68369				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.50626				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	99.87235				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	99.86754				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRX01U										0.00	0	
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX02U SPOT										0.00	0	
Total For GRX02U										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.34228				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.60892				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H6T5U On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H6T5U SPOT										0.00	0	
Total For H6T5U										0.00	0	
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H7T6U SPOT										0.00	0	
Total For H7T6U										0.00	0	
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	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.27865				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL02U SPOT										0.00	0	
Total For HIL02U										0.00	0	
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL03U SPOT										0.00	0	
Total For HIL03U										0.00	0	
HILB06 On 11/07/2020 Spot Bond					0.00000	101.38592				0.00	0	
Total HILB06 SPOT										0.00	0	
Total For HILB06										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	101.40455				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.32079				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.72119				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.12208				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.33329				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.16664				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			495,000,000,000.00	14,950,000,000	10,000,000,000	
Total HILB13 SPOT									15,000,000,000,000.00	14,950,000,000	10,000,000,000	
Total For HILB13									15,000,000,000,000.00	14,950,000,000	10,000,000,000	
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	106.31100	10.00000	106.25500			0.00	0		
Total HPF04/JIBAR SPOT									0.00	0		
Total For HPF04/JIBAR									0.00	0		
HPF11 On 31/03/2023 Spot Bond					0.00000	101.64709			0.00	0		
Total HPF11 SPOT									0.00	0		
Total For HPF11									0.00	0		
HPF12 On 31/03/2024 Spot Bond					0.00000	101.57433			0.00	0		
Total HPF12 SPOT									0.00	0		
Total For HPF12									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF13 On 30/09/2024 Spot Bond					0.00000	101.55362				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			4.04000	104.36672	4.04000	104.34374				0.00	0	
Total HWAY20 SPOT										0.00	0	
Total For HWAY20										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			100.00000	93.59260	100.00000	93.13717				0.00	0	
Total HWAY20/R207 SPOT										0.00	0	
Total For HWAY20/R207										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.88500	295.30919	3.88500	295.17891				0.00	0	2,262,883,00
Total HWAY23 SPOT										0.00	0	2,262,883,00
Total For HWAY23										0.00	0	2,262,883,00
HWAY2 On 07/12/2024 Spot Bond			4.10500	4.10500	4.10500	296.43046				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.29000	72.80424	5.29000	90.80916				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.65500	87.01553	11.65500	86.96139				0.00	0	4,350,000,00
Total HWAY34 SPOT										0.00	0	4,350,000,00
Total For HWAY34										0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.58041	100.00000	12.52449				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.72500	86.14277	11.72500	86.08887				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.57987	100.00000	12.52395				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.31045				0.00	0	25,000,000,00
Total HWF11 SPOT										0.00	0	25,000,000,00
Total For HWF11										0.00	0	25,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.00344				0.00	0	10,000,000,00
Total HWF12 SPOT										0.00	0	10,000,000,00

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 HWF12									0.00	0	10,000,000.00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.28929			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	106.31100	10.00000	106.25500			0.00	0	
Total HWY023/R197 SPOT									0.00	0	
Total For HWY023/R197									0.00	0	
I2025 On 31/01/2025 Spot Bond			3.70000	139.15429	3.68500	139.18427		120,631,840,000,000.00	32,603,200,000	264,936,000,00	
Total I2025 SPOT								120,631,840,000,000.00	32,603,200,000	264,936,000,00	
Total For I2025								120,631,840,000,000.00	32,603,200,000	264,936,000,00	
I2029 On 31/03/2029 Spot Bond			4.17000	99.47202	4.17000	99.42662		371,167,947,000,000.00	89,009,100,000	181,165,356,20	
Total I2029 SPOT								371,167,947,000,000.00	89,009,100,000	181,165,356,20	
Total For I2029								371,167,947,000,000.00	89,009,100,000	181,165,356,20	
I2033 On 28/02/2033 Spot Bond			4.46000	95.93533	4.46000	95.89030		47,954,812,000,000.00	10,752,200,000	47,896,992,90	
Total I2033 SPOT								47,954,812,000,000.00	10,752,200,000	47,896,992,90	
Total For I2033								47,954,812,000,000.00	10,752,200,000	47,896,992,90	
I2038 On 31/01/2038 Spot Bond			4.58500	108.28615	4.57000	108.45377		281,229,562,705,000.00	61,336,873,000	267,588,915,10	
Total I2038 SPOT								281,229,562,705,000.00	61,336,873,000	267,588,915,10	
Total For I2038								281,229,562,705,000.00	61,336,873,000	267,588,915,10	
I2046 On 31/03/2046 Spot Bond			4.57000	97.19244	4.57000	97.14600		91,400,000,000,000.00	20,000,000,000	129,216,876,30	
Total I2046 SPOT								91,400,000,000,000.00	20,000,000,000	129,216,876,30	
Total For I2046								91,400,000,000,000.00	20,000,000,000	129,216,876,30	
I2050 On 31/12/2050 Spot Bond			4.60000	99.36129	4.60000	99.31352		38,192,880,000,000.00	8,302,800,000	202,967,323,30	
Total I2050 SPOT								38,192,880,000,000.00	8,302,800,000	202,967,323,30	
Total For I2050								38,192,880,000,000.00	8,302,800,000	202,967,323,30	
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total IB105U SPOT								0.00	0		
Total For IB105U								0.00	0		
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total IB107U SPOT								0.00	0		
Total For IB107U								0.00	0		
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total IB121U SPOT								0.00	0		
Total For IB121U								0.00	0		
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IB122U SPOT										0.00	0	
Total For IB122U										0.00	0	
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB125U SPOT										0.00	0	
Total For IB125U										0.00	0	
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB126U SPOT										0.00	0	
Total For IB126U										0.00	0	
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB139U SPOT										0.00	0	
Total For IB139U										0.00	0	
IB144U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB144U SPOT										0.00	0	
Total For IB144U										0.00	0	
IB146U On 22/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB146U SPOT										0.00	0	
Total For IB146U										0.00	0	
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL02U SPOT										0.00	0	
Total For IBL02U										0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.13000	6.13000	6.13000	105.84631				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.20500				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	101.40563				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	100.94254				0.00	0	
Total IBL106 SPOT										0.00	0	
Total For IBL106										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.86500	295.49535	3.86500	295.36531				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.21217				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.43331				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.69760				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.44885				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL116 On 20/06/2020 Spot Bond					0.00000	99.90762				0.00	0	
Total IBL116 SPOT										0.00	0	
Total For IBL116										0.00	0	
IBL118 On 24/07/2020 Spot Bond					0.00000	100.89292				0.00	0	
Total IBL118 SPOT										0.00	0	
Total For IBL118										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.54013				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	101.28630				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.71266				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.60848				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.32014				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.40077				0.00	0	
Total IBL129 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.14082				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL131 On 07/08/2020 Spot Bond					0.00000	100.67365				0.00	0	
Total IBL131 SPOT										0.00	0	
Total For IBL131										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.68274				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	99.93391				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.01641				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.41318				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.39050				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.63133				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.58360				0.00	300,000,000	75,000,000
Total IBL138 SPOT										0.00	300,000,000	75,000,000
Total For IBL138										0.00	300,000,000	75,000,000
IBL140 On 14/02/2021 Spot Bond					0.00000	100.57381				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	100.51964				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.47316				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.05000				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.89454				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL36 On 31/01/2022 Spot Bond			2.88000	2.88000	2.88000	166.06511				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	106.31100	10.00000	106.25500				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL50 On 02/08/2020 Spot Bond			5.95000	103.77185	5.95000	103.73828				0.00	0	
Total IBL50 SPOT										0.00	0	
Total For IBL50										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.77500	114.52570	6.77500	114.48378				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.09254				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			3.00000	165.81937	3.00000	165.75393				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL75 On 19/08/2020 Spot Bond					0.00000	100.66480				0.00	0	
Total IBL75 SPOT										0.00	0	
Total For IBL75										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	100.70556				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.61500	108.20223	6.61500	108.16397				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.23592				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			6.05500	104.55230	6.05500	104.51841				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	53.37132	100.00000	53.13661				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.36809				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.88523				0.00	4,200,000,000	2,100,000,000
Total IBL95 SPOT										0.00	4,200,000,000	2,100,000,000
Total For IBL95										0.00	4,200,000,000	2,100,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	103.08463				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	11.99525	100.00000	11.94193				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			5.83500	102.09716	5.83500	102.06518				0.00	0	
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.34000	105.02189	8.34000	104.97526				0.00	0	882,995,400
Total IDCG06 SPOT										0.00	0	882,995,400
Total For IDCG06										0.00	0	882,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.87536				0.00	0	
Total IDCG07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG07										0.00	0	
IDCG07 On 13/05/2030 Spot Bond			10.05500	108.59277	10.05500	108.75456				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.15992				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.94000	109.33466	8.94000	109.28242				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.82299				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.14407				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.64134				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.15798				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.30387				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.74697				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.04013				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	96.93882				0.00	0	1,100,000,00
Total IDCG19 SPOT										0.00	0	1,100,000,00
Total For IDCG19										0.00	0	1,100,000,00
IDCG20 On 18/12/2020 Spot Bond					0.00000	99.96186				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.95937				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.99556				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.91243				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	99.99997				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP1U SPOT										0.00	0	
Total For IDCP1U										0.00	0	
IDCP2L On 05/04/2025 Spot Bond			100.00000	7.23687	100.00000	7.20487				0.00	0	
Total IDCP2U SPOT										0.00	0	
Total For IDCP2U										0.00	0	
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP3U SPOT										0.00	0	
Total For IDCP3U										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.84000	103.43552	7.84000	103.39207				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.87000	103.81736	5.87000	103.78454				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN289U SPOT										0.00	0	
Total For IN289U										0.00	0	
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN306U SPOT										0.00	0	
Total For IN306U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN327U SPOT										0.00	0	
Total For IN327U										0.00	0	
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN329U SPOT										0.00	0	
Total For IN329U										0.00	0	
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN334U SPOT										0.00	0	
Total For IN334U										0.00	0	
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN342U SPOT										0.00	0	
Total For IN342U										0.00	0	
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN343U SPOT										0.00	0	
Total For IN343U										0.00	0	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN345U SPOT										0.00	0	
Total For IN345U										0.00	0	
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN347U SPOT										0.00	0	
Total For IN347U										0.00	0	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN355U SPOT										0.00	0	
Total For IN355U										0.00	0	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN367U SPOT										0.00	0	
Total For IN367U										0.00	0	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN385U SPOT										0.00	0	
Total For IN385U										0.00	0	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN395U SPOT										0.00	0	
Total For IN395U										0.00	0	
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN396U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IN396U										0.00	0	
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN399U SPOT										0.00	0	
Total For IN399U										0.00	0	
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN403U SPOT										0.00	0	
Total For IN403U										0.00	0	
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN404U SPOT										0.00	0	
Total For IN404U										0.00	0	
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN405U SPOT										0.00	0	
Total For IN405U										0.00	0	
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN407U SPOT										0.00	0	
Total For IN407U										0.00	0	
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN408U SPOT										0.00	0	
Total For IN408U										0.00	0	
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN409U SPOT										0.00	0	
Total For IN409U										0.00	0	
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN419U SPOT										0.00	0	
Total For IN419U										0.00	0	
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN420U SPOT										0.00	0	
Total For IN420U										0.00	0	
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN421U SPOT										0.00	0	
Total For IN421U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	106.31100	10.00000	106.25500				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.24122				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.91256				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.67393				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	90.55809				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.25857				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	101.92146				0.00	750,000,000	250,000,000
Total INLV02 SPOT										0.00	750,000,000	250,000,000
Total For INLV02										0.00	750,000,000	250,000,000
INLV03 On 11/02/2021 Spot Bond					0.00000	101.80962				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			7.31500	107.83923	7.31500	107.79667				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV05 On 22/03/2023 Spot Bond					0.00000	103.03208				0.00	0	321,347,40
Total INLV05 SPOT										0.00	0	321,347,40
Total For INLV05										0.00	0	321,347,40
IPC30U On 30/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPC30U SPOT										0.00	0	
Total For IPC30U										0.00	0	
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.31100	10.00000	106.25500				0.00	0	
Total IPF01/JIBAR SPOT										0.00	0	
Total For IPF01/JIBAR										0.00	0	
IPF13 On 04/12/2020 Spot Bond					0.00000	100.18128				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.04500				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	99.96972				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	101.68611				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.70909				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.73207				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.31004				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.00006				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF23U										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.79120				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.10848				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.69385				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.70312				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF28U SPOT										0.00	0	
Total For IPF28U										0.00	0	
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF29U SPOT										0.00	0	
Total For IPF29U										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.67999				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.85872				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.60433				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.04376				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPL8/JIf On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPL8/JIBAR SPOT										0.00	0	
Total For IPL8/JIBAR										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	101.04086	2.75000	101.02570				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			7.36000	148.51813	7.36000	148.42516				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	101.41449				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			7.31500	107.54771	7.31500	107.50526				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	104.14378				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	103.90058				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	99.82734				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			5.10000	5.10000	5.10000	160.43200				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	103.68263				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.13500	107.15592	8.13500	107.10949				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	104.09495				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.15000	8.15000	8.15000	106.60420				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV044 On 31/01/2022 Spot Bond					0.00000	101.18051				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			3.80000	163.77087	3.80000	163.69916				0.00	0	50,000,00
Total IV045 SPOT										0.00	0	50,000,00
Total For IV045										0.00	0	50,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	100.59832				0.00	200,000,000	500,000,00
Total IV046 SPOT										0.00	200,000,000	500,000,00
Total For IV046										0.00	200,000,000	500,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	103.50005				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV100U SPOT										0.00	0	
Total For IV100U										0.00	0	
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV115U SPOT										0.00	0	
Total For IV115U										0.00	0	
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV125U SPOT										0.00	0	
Total For IV125U										0.00	0	
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV142U SPOT										0.00	0	
Total For IV142U										0.00	0	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV164U SPOT										0.00	0	
Total For IV164U										0.00	0	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV166U SPOT										0.00	0	
Total For IV166U										0.00	0	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			6.06000	162.01758	6.06000	161.92730				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVA999 On 11/06/2020 Spot Bond			4.55000	4.55000	4.55000	4.55000				0.00	0	
Total IVA999 SPOT										0.00	0	
Total For IVA999										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	106.31100	10.00000	106.25500				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	101.64051				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.31500	101.72057	11.31500	101.65908				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC063 On 07/08/2020 Spot Bond					0.00000	100.82699				0.00	0	
Total IVC063 SPOT										0.00	0	
Total For IVC063										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.63000	106.06984	6.63000	106.03204				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.74106				0.00	100,000,000	50,000,00
Total IVC097 SPOT										0.00	100,000,000	50,000,00
Total For IVC097										0.00	100,000,000	50,000,00
IVC103 On 29/06/2021 Spot Bond					0.00000	101.77260				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.75157				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.44728				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.28000	103.83699	6.28000	103.80210				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.00002				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2020 Spot Bond					0.00000	100.83386				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 25/07/2020 Spot Bond					0.00000	97.70708				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2020 Spot Bond					0.00000	100.91911				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.30151				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.31106				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.16644				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.19860				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.10337				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.18790				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC147 On 21/12/2021 Spot Bond					0.00000	99.90102				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.78419				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.71291				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.99946				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	100.73013				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	100.96489				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.61170				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	99.96926				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2020 Spot Bond					0.00000	99.90810				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	99.89482				0.00	0	
Total IVC167 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	102.51112				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	100.52789				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	100.53576				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.16272				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC68U SPOT										0.00	0	
Total For IVC68U										0.00	0	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC80U SPOT										0.00	0	
Total For IVC80U										0.00	0	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC84U SPOT										0.00	0	
Total For IVC84U										0.00	0	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC85U SPOT										0.00	0	
Total For IVC85U										0.00	0	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC91U SPOT										0.00	0	
Total For IVC91U										0.00	0	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC95U SPOT										0.00	0	
Total For IVC95U										0.00	0	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC96U SPOT										0.00	0	
Total For IVC96U										0.00	0	
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC99U SPOT										0.00	0	
Total For IVC99U										0.00	0	
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF80U SPOT										0.00	0	
Total For IVF80U										0.00	0	
IVF85U On 01/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF85U SPOT										0.00	0	
Total For IVF85U										0.00	0	
IVF86U On 18/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF86U SPOT										0.00	0	
Total For IVF86U										0.00	0	
IVZ001 On 18/06/2020 Spot Bond			4.55000	4.55000	4.55000	99.90037				0.00	0	
Total IVZ001 SPOT										0.00	0	
Total For IVZ001										0.00	0	
IVZ002 On 09/07/2020 Spot Bond			4.60000	4.60000	4.60000	99.63585				0.00	0	
Total IVZ002 SPOT										0.00	0	
Total For IVZ002										0.00	0	
IVZ003 On 06/08/2020 Spot Bond			4.65000	4.65000	4.65000	99.27907				0.00	0	
Total IVZ003 SPOT										0.00	0	
Total For IVZ003										0.00	0	
IVZ004 On 16/07/2020 Spot Bond			4.60000	4.60000	4.60000	99.54835				0.00	0	
Total IVZ004 SPOT										0.00	0	
Total For IVZ004										0.00	0	
IVZ005 On 30/07/2020 Spot Bond			4.60000	4.60000	4.60000	99.37381				0.00	0	
Total IVZ005 SPOT										0.00	0	
Total For IVZ005										0.00	0	
IVZ006 On 13/08/2020 Spot Bond			4.65000	4.65000	4.65000	99.19125				0.00	0	
Total IVZ006 SPOT										0.00	0	
Total For IVZ006										0.00	0	
IVZ007 On 20/08/2020 Spot Bond			4.65000	4.65000	4.65000	99.10359				0.00	0	
Total IVZ007 SPOT										0.00	0	
Total For IVZ007										0.00	0	
IVZ008 On 27/08/2020 Spot Bond			4.65000	4.65000	4.65000	99.01608				0.00	0	
Total IVZ008 SPOT										0.00	0	
Total For IVZ008										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ009 On 03/09/2020 Spot Bond			4.65000	4.65000	4.65000	98.92872				0.00	0	
Total IVZ009 SPOT										0.00	0	
Total For IVZ009										0.00	0	
IVZ010 On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			891,000,000,000,000.00	28,910,000,000	16,300,000,00	
Total IVZ010 SPOT									1,000,000,000,000.00	28,910,000,000	16,300,000,00	
Total For IVZ010									1,000,000,000,000.00	28,910,000,000	16,300,000,00	
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total JAS03U SPOT									0.00	0		
Total For JAS03U									0.00	0		
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total JIBAR SPOT									0.00	0		
Total For JIBAR									0.00	0		
JPM002 On 05/07/2023 Spot Bond					0.00000	99.86822			0.00	0		
Total JPM002 SPOT									0.00	0		
Total For JPM002									0.00	0		
KAP006 On 29/06/2021 Spot Bond					0.00000	101.73054			0.00	0	290,000,00	
Total KAP006 SPOT									0.00	0	290,000,00	
Total For KAP006									0.00	0	290,000,00	
KAP007 On 26/10/2021 Spot Bond			9.61500	102.19213	9.61500	102.13971			0.00	0		
Total KAP007 SPOT									0.00	0		
Total For KAP007									0.00	0		
KAP010 On 15/09/2020 Spot Bond					0.00000	100.07456			0.00	0		
Total KAP010 SPOT									0.00	0		
Total For KAP010									0.00	0		
KAP012 On 01/12/2022 Spot Bond					0.00000	100.24196			0.00	0		
Total KAP012 SPOT									0.00	0		
Total For KAP012									0.00	0		
KAP013 On 24/05/2022 Spot Bond					0.00000	97.29074			0.00	0		
Total KAP013 SPOT									0.00	0		
Total For KAP013									0.00	0		
KAP014 On 19/07/2024 Spot Bond					0.00000	101.01927			0.00	0		
Total KAP014 SPOT									0.00	0		
Total For KAP014									0.00	0		
KAP015 On 01/11/2024 Spot Bond					0.00000	97.42885			0.00	0		
Total KAP015 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.34552				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.67092				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KSB009 On 05/08/2020 Spot Bond					0.00000	101.35705				0.00	0	
Total KSB009 SPOT										0.00	0	
Total For KSB009										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.93000	126.02698	8.93000	125.96715				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	94.37696				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	90.32595				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.09500	105.87740	7.09500	105.83707				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK22 On 04/09/2020 Spot Bond					0.00000	99.42624				0.00	0	
Total LBK22 SPOT										0.00	0	
Total For LBK22										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	90.94638				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			10.61500	100.77874	10.61500	100.72180				0.00	0	808,716,70
Total LBK24 SPOT										0.00	0	808,716,70
Total For LBK24										0.00	0	808,716,70
LBK26 On 23/03/2021 Spot Bond					0.00000	93.78814				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	97.80239				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.11500	93.17639	12.11500	93.11685				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			11.11500	96.79514	11.11500	96.73795				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	91.12050				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	90.11748				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.77172				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.57932				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.88111				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK36 On 25/06/2020 Spot Bond					0.00000	99.84499				0.00	0	
Total LBK36 SPOT										0.00	0	
Total For LBK36										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	92.63935				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	80.68014				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LBK39U SPOT										0.00	0	
Total For LBK39U										0.00	0	
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LBK40U SPOT										0.00	0	
Total For LBK40U										0.00	0	
LGL04 On 14/08/2020 Spot Bond			5.76500	103.63314	5.76500	103.60071			6,341,500,000,000.00	1,100,000,000	550,000,000	
Total LGL04 SPOT									6,341,500,000,000.00	1,100,000,000	550,000,000	
Total For LGL04									6,341,500,000,000.00	1,100,000,000	550,000,000	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.70869				0.00	0	
Total LGL05 SPOT									0.00	0		
Total For LGL05									0.00	0		
LGL06 On 04/10/2022 Spot Bond			6.66500	109.45978	6.66500	109.42057				0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	0	2,500,000,000
Total For LGL06									0.00	0	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	103.39881				0.00	0	
Total LGL07 SPOT									0.00	0		
Total For LGL07									0.00	0		
LGL08 On 28/02/2023 Spot Bond					0.00000	100.64534				0.00	0	
Total LGL08 SPOT									0.00	0		
Total For LGL08									0.00	0		
LGL09 On 28/08/2024 Spot Bond					0.00000	100.26561				0.00	500,000,000	1,000,000,000
Total LGL09 SPOT									0.00	500,000,000	1,000,000,000	
Total For LGL09									0.00	500,000,000	1,000,000,000	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.14063				0.00	0	
Total LGL10 SPOT									0.00	0		
Total For LGL10									0.00	0		
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC16U SPOT									0.00	0		
Total For LHC16U									0.00	0		
LHC17L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC17U SPOT									0.00	0		
Total For LHC17U									0.00	0		
LHC18L On 17/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC18U SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For LHC18U									0.00	0	
LHC19L On 08/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total LHC19U SPOT									0.00	0	
Total For LHC19U									0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	101.03901			0.00	0	
Total LHL26 SPOT									0.00	0	
Total For LHL26									0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	100.90534			0.00	0	
Total LHL27 SPOT									0.00	0	
Total For LHL27									0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.02960			0.00	0	
Total LHL28 SPOT									0.00	0	
Total For LHL28									0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	100.19940			0.00	0	
Total LHL29 SPOT									0.00	0	
Total For LHL29									0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.15421			0.00	0	
Total LOM02 SPOT									0.00	0	
Total For LOM02									0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.48111			0.00	0	
Total LOM03 SPOT									0.00	0	
Total For LOM03									0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.49251			0.00	0	
Total LOM04 SPOT									0.00	0	
Total For LOM04									0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.49426			0.00	0	
Total LRFA3 SPOT									0.00	0	
Total For LRFA3									0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.50830			0.00	0	
Total LRFB3 SPOT									0.00	0	
Total For LRFB3									0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.51883			0.00	0	
Total LRFC3 SPOT									0.00	0	
Total For LRFC3									0.00	0	
MAQ18 On 15/06/2020 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 MAQ187 SPOT										0.00	0	
Total For MAQ187										0.00	0	
MBC29 On 02/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MBC29U SPOT										0.00	0	
Total For MBC29U										0.00	0	
MBC30 On 09/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MBC30U SPOT										0.00	0	
Total For MBC30U										0.00	0	
MBF05 On 28/08/2020 Spot Bond					0.00000	100.37264				0.00	0	
Total MBF057 SPOT										0.00	0	
Total For MBF057										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.13599				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.12992				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.16248				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2020 Spot Bond					0.00000	101.45216				0.00	0	
Total MBF064 SPOT										0.00	0	
Total For MBF064										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.01689				0.00	1,400,000,000	21,000,000,000
Total MBF065 SPOT										0.00	1,400,000,000	21,000,000,000
Total For MBF065										0.00	1,400,000,000	21,000,000,000
MBP03 On 02/11/2022 Spot Bond					0.00000	100.76211				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.50855				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.33394				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 13/04/2021 Spot Bond					0.00000	101.27446				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.83152				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.83934				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	101.54578				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.56764				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	99.89587				0.00	600,000,000	
Total MBP046 SPOT										0.00	600,000,000	
Total For MBP046										0.00	600,000,000	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.30721				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	101.54580				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.56767				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.32092				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.03839				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MIIL03 On 28/08/2023 Spot Bond					0.00000	120.79000				0.00	0	
Total MIIL03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MML03									0.00	0	
MMIG0 On 17/03/2021 Spot Bond			6.68500	104.92863	6.68500	104.89114			2,005,500,000,000.00	300,000,000	805,000,00
Total MMIG02 SPOT									2,005,500,000,000.00	300,000,000	805,000,00
Total For MMIG02									2,005,500,000,000.00	300,000,000	805,000,00
MMIG0 On 12/08/2025 Spot Bond			10.40000	10.40000	10.40000	107.34307			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.71500	111.92519	6.71500	111.88458			0.00	0	1,050,000,00
Total MMIG05 SPOT									0.00	0	1,050,000,00
Total For MMIG05									0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.96153			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	96.74952			0.00	0	1,800,000,00
Total MMIG07 SPOT									0.00	0	1,800,000,00
Total For MMIG07									0.00	0	1,800,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	97.57595			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			8.47000	104.20024	8.47000	104.15302			0.00	0	
Total MML02 SPOT									0.00	0	
Total For MML02									0.00	0	
MQB00 On 28/08/2023 Spot Bond					0.00000	120.92500			0.00	0	
Total MQB003 SPOT									0.00	0	
Total For MQB003									0.00	0	
MTN06 On 13/07/2020 Spot Bond					0.00000	101.44750			0.00	0	
Total MTN06 SPOT									0.00	0	
Total For MTN06									0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.45660			0.00	0	100,000,00
Total MTN07 SPOT									0.00	0	100,000,00
Total For MTN07									0.00	0	100,000,00
MTN08 On 11/10/2020 Spot Bond					0.00000	101.58851			0.00	0	
Total MTN08 SPOT									0.00	0	
Total For MTN08									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.82232			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	100.16199				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	99.88443				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.78022				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.23295				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.67490				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.69382				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.26644				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.39887				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.56539				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.10872				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.86406				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.09540				0.00	0	
Total MTNC21 SPOT										0.00	0	
Total For MTNC21										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.73275				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										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	100.42942				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.42298				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.42297				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	99.95150				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	99.97033				0.00	0	
Total N6D26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	99.88964				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	99.85760				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	100.47846				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	99.90427				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	99.87652				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	99.85304				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	99.83151				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.60500	104.28989	6.60500	104.25306				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM02 On 29/06/2020 Spot Bond			5.41500	104.61126	5.41500	104.58029				0.00	0	
Total NAM02 SPOT										0.00	0	
Total For NAM02										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.71500	113.05697	6.71500	113.01594				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.37000	109.15529	9.37000	109.10038				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.29044				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.99645				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.83738				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.82892				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.84587				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			5.83000	101.79351	5.83000	101.76183				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			6.01500	104.72599	6.01500	104.69226				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	102.26717	9.38000	102.21624				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.59500	112.63993	6.59500	112.60022				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.33000	108.32752	5.33000	108.29639				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.58000	108.05103	5.58000	108.01836				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.77000	109.66747	7.77000	109.62154				0.00	0	30,000,00
Total NBK16A SPOT										0.00	0	30,000,00
Total For NBK16A										0.00	0	30,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK17/On 22/04/2026 Spot Bond			7.97000	110.61415	7.97000	110.56691				0.00	0	1,230,000,00
Total NBK17A SPOT										0.00	0	1,230,000,00
Total For NBK17A										0.00	0	1,230,000,00
NBK19/On 01/06/2022 Spot Bond			6.11000	106.83278	6.11000	106.79764				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/On 01/06/2026 Spot Bond			7.95000	111.70550	7.95000	111.65792				0.00	0	1,060,000,00
Total NBK20A SPOT										0.00	0	1,060,000,00
Total For NBK20A										0.00	0	1,060,000,00
NBK20I On 25/06/2021 Spot Bond					0.00000	101.93168				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21/On 21/07/2027 Spot Bond			8.90000	113.26157	8.90000	113.20739				0.00	0	20,000,00
Total NBK21A SPOT										0.00	0	20,000,00
Total For NBK21A										0.00	0	20,000,00
NBK22/On 19/11/2022 Spot Bond			6.09500	109.60720	6.09500	109.57144				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			8.66000	109.44293	8.66000	109.39251				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			8.64000	113.22980	8.64000	113.17776				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.67949				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/On 17/02/2023 Spot Bond			6.36500	6.36500	6.36500	113.87225				0.00	0	60,000,00
Total NBK25A SPOT										0.00	0	60,000,00
Total For NBK25A										0.00	0	60,000,00
NBK25I On 12/02/2025 Spot Bond					0.00000	102.71830				0.00	400,000,000	400,000,00
Total NBK25B SPOT										0.00	400,000,000	400,000,00
Total For NBK25B										0.00	400,000,000	400,000,00
NBK26/On 10/05/2023 Spot Bond			100.00000	20.13927	100.00000	20.05071				0.00	0	
Total NBK26A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.25518				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			8.95000	111.04423	8.95000	110.99141				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			6.61500	113.17308	6.61500	113.13262				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	100.82152				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29I On 31/07/2026 Spot Bond			8.77000	112.02141	8.77000	111.96860				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			6.44500	113.27593	6.44500	113.23646				0.00	0	18,000,000.00
Total NBK30A SPOT										0.00	0	18,000,000.00
Total For NBK30A										0.00	0	18,000,000.00
NBK30I On 18/02/2021 Spot Bond					0.00000	100.83024				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31I On 09/11/2023 Spot Bond			6.36500	110.14972	6.36500	110.11222				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.95417				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	101.14130				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	100.72234				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.42756				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.02941				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.16500	10.16500	10.16500	65.51150				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.44820				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.16491				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.17598				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	100.74371				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.84747				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.71407				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	100.92789				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.73130				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.04746				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK50I On 09/11/2025 Spot Bond					0.00000	99.50321				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.56735				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.29485				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.11791				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.46497				0.00	0	3,530,000,00
Total NBK54B SPOT										0.00	0	3,530,000,00
Total For NBK54B										0.00	0	3,530,000,00
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.73936				0.00	1,000,000,000	1,000,000,00
Total NBKB55 SPOT										0.00	1,000,000,000	1,000,000,00
Total For NBKB55										0.00	1,000,000,000	1,000,000,00
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.75531				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.93087				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.02055				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	99.04484				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	99.56934				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.22975				0.00	0	
Total NBKB61 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.89168				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.33500	106.66793	9.33500	106.61505				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.89262				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.37000	105.98737	9.37000	105.93464				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.89168				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.89005				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.88816				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NCLN9 On 20/09/2020 Spot Bond					0.00000	99.88420				0.00	0	
Total NCLN94 SPOT										0.00	0	
Total For NCLN94										0.00	0	
NDAL0 On 18/02/2021 Spot Bond					0.00000	100.52976				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED02U SPOT										0.00	0	
Total For NED02U										0.00	0	
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED03U SPOT										0.00	0	
Total For NED03U										0.00	0	
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED04U SPOT										0.00	0	
Total For NED04U										0.00	0	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED05U SPOT										0.00	0	
Total For NED05U										0.00	0	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED06U SPOT										0.00	0	
Total For NED06U										0.00	0	
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED07U SPOT										0.00	0	
Total For NED07U										0.00	0	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED08U SPOT										0.00	0	
Total For NED08U										0.00	0	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED09U SPOT										0.00	0	
Total For NED09U										0.00	0	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED10U SPOT										0.00	0	
Total For NED10U										0.00	0	
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED11U SPOT										0.00	0	
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	102.05398				0.00	0	
Total NED19 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NED19										0.00	0	
NED20 On 01/07/2020 Spot Bond			5.61500	105.41796	5.61500	105.38561				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	103.74089				0.00	0	20,000,00
Total NEDT1A SPOT										0.00	0	20,000,00
Total For NEDT1A										0.00	0	20,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.77518				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	101.29667				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	103.44521				0.00	5,380,000,000	2,690,000,00
Total NGL01 SPOT										0.00	5,380,000,000	2,690,000,00
Total For NGL01										0.00	5,380,000,000	2,690,000,00
NGL02 On 15/03/2022 Spot Bond					0.00000	99.88672				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.44781				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	100.18326				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	98.49725				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.33825				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.58042				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	108.27782				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1A On 20/10/2023 Spot Bond					0.00000	99.05060				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	98.41739				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	97.94494				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	96.71674				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	106.31100	10.00000	106.25500				0.00	0	
Total NHM001/JIBAR SPOT										0.00	0	
Total For NHM001/JIBAR										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	101.28619	13.50000	101.21430				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.74797				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.43063				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.17451				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.47316				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.00028				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 09/09/2020 Spot Bond					0.00000	100.08058				0.00	0	
Total NHM013 SPOT										0.00	0	
Total For NHM013										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.56787				0.00	0	50,000,00
Total NHM014 SPOT										0.00	0	50,000,00
Total For NHM014										0.00	0	50,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.00009				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.93704				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.72727				0.00	0	20,000,00
Total NHM017 SPOT										0.00	0	20,000,00
Total For NHM017										0.00	0	20,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	100.54974				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.56335				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.42500	5.42500	5.42500	193.08154				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.77000	4.77000	4.77000	176.74208				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.44000	4.44000	4.44000	134.72974				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.01000	5.01000	5.01000	93.09416				0.00	0	10,000,00
Total NI29 SPOT										0.00	0	10,000,00
Total For NI29										0.00	0	10,000,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.47000	5.47000	5.47000	96.18483				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.54500	4.54500	4.54500	134.12330				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			4.93500	4.93500	4.93500	131.89818				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.91000	4.91000	4.91000	175.06122				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			5.62000	166.90316	5.62000	166.81405				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.43500	96.67996	5.43500	96.62917				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NMP20 On 24/07/2020 Spot Bond			5.16000	104.13032	5.16000	104.10105				0.00	0	
Total NMP20N SPOT										0.00	0	
Total For NMP20N										0.00	0	
NN010 On 01/10/2020 Spot Bond					0.00000	101.42204				0.00	0	2,000,000,00
Total NN010 SPOT										0.00	0	2,000,000,00
Total For NN010										0.00	0	2,000,000,00
NN011 On 23/06/2021 Spot Bond					0.00000	99.89598				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	99.55138				0.00	0	
Total NN013 SPOT										0.00	0	
Total For NN013										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.46742				0.00	0	295,000,00

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 NN014 SPOT										0.00	0	295,000,00
Total For NN014										0.00	0	295,000,00
NN015 On 20/09/2020 Spot Bond					0.00000	101.65135				0.00	0	
Total NN015 SPOT										0.00	0	
Total For NN015										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.25670				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.06669				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	120.96721				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.81949				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	99.98409				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN028U SPOT										0.00	0	
Total For NN028U										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.36867				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.51109				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	99.83239				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN037 On 28/02/2023 Spot Bond					0.00000	96.27590				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	96.89735				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.42940				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	97.90171				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	78.87550				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.77022				0.00	0	280,000,00
Total NN046 SPOT										0.00	0	280,000,00
Total For NN046										0.00	0	280,000,00
NN048 On 03/03/2023 Spot Bond					0.00000	78.76075				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	107.66276				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.04481				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.04730				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN09U SPOT										0.00	0	
Total For NN09U										0.00	0	
NNF010 On 19/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF010 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NNF010									0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	110.98000			0.00	0	
Total NNF011 SPOT									0.00	0	
Total For NNF011									0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	84.40487			0.00	0	
Total NNF02 SPOT									0.00	0	
Total For NNF02									0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	84.40487			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	115.27586			0.00	0	
Total NNF04 SPOT									0.00	0	
Total For NNF04									0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	103.79176			0.00	0	
Total NNF06 SPOT									0.00	0	
Total For NNF06									0.00	0	
NNF07 On 20/09/2020 Spot Bond					0.00000	119.79610			0.00	0	
Total NNF07 SPOT									0.00	0	
Total For NNF07									0.00	0	
NNF08 On 22/09/2020 Spot Bond					0.00000	119.64682			0.00	0	
Total NNF08 SPOT									0.00	0	
Total For NNF08									0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.30961			0.00	0	
Total NQ1A10 SPOT									0.00	0	
Total For NQ1A10									0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	112.57481			0.00	0	
Total NQ1A24 SPOT									0.00	0	
Total For NQ1A24									0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.41911			0.00	0	
Total NQ1A25 SPOT									0.00	0	
Total For NQ1A25									0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.41983			0.00	0	
Total NQ1A27 SPOT									0.00	0	
Total For NQ1A27									0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.39698			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.32899				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.91703				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.44581				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.42950				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.35802				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.96102				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.36769				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.76500	113.40370	6.76500	113.36271				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			3.99500	188.06004	3.99500	187.97594				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.54000	116.04344	9.54000	115.98436		278,890,452,000.00		29,233,800	516,160,500	
Total NRA028 SPOT								278,890,452,000.00		29,233,800	516,160,500	
Total For NRA028								278,890,452,000.00		29,233,800	516,160,500	
NRA02 On 30/11/2028 Spot Bond			100.00000	12.81269	100.00000	12.75604				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.02884				0.00	0	
Total NTC19 SPOT										0.00	0	
Total For NTC19										0.00	0	
NTC20 On 27/07/2020 Spot Bond					0.00000	100.93811				0.00	0	
Total NTC20 SPOT										0.00	0	
Total For NTC20										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.57960				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.89116				0.00	0	345,000,00
Total NTC22 SPOT										0.00	0	345,000,00
Total For NTC22										0.00	0	345,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	101.26674				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	101.89001				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.31512				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.16840				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.04068				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.04118				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	99.94628				0.00	0	
Total NTC29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.08278				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.89710				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.41500	108.89039	6.41500	108.85303				0.00	0	1,500,000,00
Total OML06 SPOT										0.00	0	1,500,000,00
Total For OML06										0.00	0	1,500,000,00
OML07 On 19/03/2025 Spot Bond			9.86000	106.72487	9.86000	106.66907				0.00	0	1,830,000,00
Total OML07 SPOT										0.00	0	1,830,000,00
Total For OML07										0.00	0	1,830,000,00
OML08 On 14/09/2020 Spot Bond					0.00000	100.32515				0.00	0	
Total OML08 SPOT										0.00	0	
Total For OML08										0.00	0	
OML09 On 14/09/2022 Spot Bond			6.71500	111.36877	6.71500	111.32880				0.00	0	1,000,000,00
Total OML09 SPOT										0.00	0	1,000,000,00
Total For OML09										0.00	0	1,000,000,00
OML10 On 14/09/2025 Spot Bond			9.39000	110.86771	9.39000	110.81244				0.00	0	3,410,000,00
Total OML10 SPOT										0.00	0	3,410,000,00
Total For OML10										0.00	0	3,410,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	97.00886				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAJ1U SPOT										0.00	0	
Total For PBAJ1U										0.00	0	
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAV1U SPOT										0.00	0	
Total For PBAV1U										0.00	0	
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PBBJ1U SPOT										0.00	0	
Total For PBBJ1U										0.00	0	
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBDJ1U SPOT										0.00	0	
Total For PBDJ1U										0.00	0	
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBGJ1U SPOT										0.00	0	
Total For PBGJ1U										0.00	0	
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJC1U SPOT										0.00	0	
Total For PBJC1U										0.00	0	
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJJ1U SPOT										0.00	0	
Total For PBJJ1U										0.00	0	
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKJ1U SPOT										0.00	0	
Total For PBKJ1U										0.00	0	
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKS1U SPOT										0.00	0	
Total For PBKS1U										0.00	0	
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKX1U SPOT										0.00	0	
Total For PBKX1U										0.00	0	
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLS1U SPOT										0.00	0	
Total For PBLS1U										0.00	0	
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLT1U SPOT										0.00	0	
Total For PBLT1U										0.00	0	
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	
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUJ1U SPOT										0.00	0	
Total For PBUJ1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PBVJ11 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBVJ1U SPOT										0.00	0	
Total For PBVJ1U										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.02179				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.02382				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	106.31100	10.00000	106.25500				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	0.00000				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	100.30870				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	101.44991				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.74773				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.29895				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.49424				0.00	0	
Total PRE2A2 SPOT										0.00	0	
Total For PRE2A2										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.51880				0.00	0	
Total PRE2A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.56789				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.57490				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.58190				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.59500	114.59472	7.59000	114.57569				840,586,193,719,000.00	1,850,636,760,200	1,373,091,155,90
Total R186 SPOT										10,586,193,719,000.00	850,636,760,200	373,091,155,90
Total For R186										10,586,193,719,000.00	850,636,760,200	373,091,155,90
R197 On 07/12/2023 Spot Bond			2.80500	305.56705	2.79500	305.54706				33,110,500,500,000.00	11,804,100,000	119,166,159,50
Total R197 SPOT										33,110,500,500,000.00	11,804,100,000	119,166,159,50
Total For R197										33,110,500,500,000.00	11,804,100,000	119,166,159,50
R202 On 07/12/2033 Spot Bond			4.43000	214.17163	4.42500	214.18313				1,337,860,000,000.00	302,000,000	202,611,544,90
Total R202 SPOT										1,337,860,000,000.00	302,000,000	202,611,544,90
Total For R202										1,337,860,000,000.00	302,000,000	202,611,544,90
R2023 On 28/02/2023 Spot Bond			5.11000	108.87848	5.11500	108.83577				901,545,594,598,000.00	567,817,141,800	825,898,936,50
Total R2023 SPOT										11,545,594,598,000.00	567,817,141,800	325,898,936,50
Total For R2023										11,545,594,598,000.00	567,817,141,800	325,898,936,50
R2030 On 31/01/2030 Spot Bond			9.11500	95.97306	9.11500	95.92607				979,750,073,763,000.00	2,740,510,156,200	1,638,012,468,90
Total R2030 SPOT										9,750,073,763,000.00	740,510,156,200	638,012,468,90
Total For R2030										9,750,073,763,000.00	740,510,156,200	638,012,468,90
R2032 On 31/03/2032 Spot Bond			9.98000	89.89920	9.98000	89.85137				323,475,417,542,000.00	834,015,572,900	631,636,918,60
Total R2032 SPOT										3,475,417,542,000.00	834,015,572,900	631,636,918,60
Total For R2032										3,475,417,542,000.00	834,015,572,900	631,636,918,60
R2035 On 28/02/2035 Spot Bond			10.67500	89.40345	10.67500	89.35321				330,109,733,795,000.00	499,307,703,400	1,025,116,165,00
Total R2035 SPOT										10,109,733,795,000.00	499,307,703,400	1,025,116,165,00
Total For R2035										10,109,733,795,000.00	499,307,703,400	1,025,116,165,00
R2037 On 31/01/2037 Spot Bond			10.95000	84.63107	10.95000	84.58151				938,329,654,170,000.00	359,664,808,600	1,036,852,581,30
Total R2037 SPOT										18,329,654,170,000.00	359,664,808,600	1,036,852,581,30
Total For R2037										18,329,654,170,000.00	359,664,808,600	1,036,852,581,30
R2040 On 31/01/2040 Spot Bond			11.14000	86.46916	11.14000	86.41767				267,320,931,772,000.00	113,763,099,800	425,544,100,00

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 R2040 SPOT									7,320,931,772,000.00	113,763,099,800	425,544,100,00
Total For R2040									7,320,931,772,000.00	113,763,099,800	425,544,100,00
R2044 On 31/01/2044 Spot Bond			11.17500	83.25847	11.17500	83.20874			360,943,164,942,500.00	390,240,999,100	1,109,850,679,70
Total R2044 SPOT									0,943,164,942,500.00	390,240,999,100	109,850,679,70
Total For R2044									0,943,164,942,500.00	390,240,999,100	109,850,679,70
R2048 On 28/02/2048 Spot Bond			11.15500	82.07862	11.15500	82.03047			733,851,344,589,000.00	1,410,475,243,800	2,537,843,575,14
Total R2048 SPOT									3,851,344,589,000.00	410,475,243,800	537,843,575,14
Total For R2048									3,851,344,589,000.00	410,475,243,800	537,843,575,14
R208 On 31/03/2021 Spot Bond			3.58000	103.86938	3.55500	103.86904			970,180,000,000,000.00	271,000,000,000	651,692,460,00
Total R208 SPOT									0,180,000,000,000.00	271,000,000,000	651,692,460,00
Total For R208									0,180,000,000,000.00	271,000,000,000	651,692,460,00
R209 On 31/03/2036 Spot Bond			10.65000	68.02733	10.63500	68.07352			276,325,158,900,000.00	589,326,306,000	1,158,978,000,00
Total R209 SPOT									6,325,158,900,000.00	589,326,306,000	158,978,000,00
Total For R209									6,325,158,900,000.00	589,326,306,000	158,978,000,00
R210 On 31/03/2028 Spot Bond			4.06000	185.63972	4.06000	185.55605			24,366,090,000,000.00	6,001,500,000	32,133,183,40
Total R210 SPOT									4,366,090,000,000.00	6,001,500,000	32,133,183,40
Total For R210									4,366,090,000,000.00	6,001,500,000	32,133,183,40
R212 On 31/01/2022 Spot Bond			2.36500	167.46979	2.35000	167.44883			4,261,020,500,000.00	1,801,700,000	37,557,499,70
Total R212 SPOT									4,261,020,500,000.00	1,801,700,000	37,557,499,70
Total For R212									4,261,020,500,000.00	1,801,700,000	37,557,499,70
R213 On 28/02/2031 Spot Bond			9.57000	85.08097	9.55500	85.12572			206,793,695,191,000.00	544,074,576,300	695,501,603,80
Total R213 SPOT									6,793,695,191,000.00	544,074,576,300	695,501,603,80
Total For R213									6,793,695,191,000.00	544,074,576,300	695,501,603,80
R214 On 28/02/2041 Spot Bond			10.98000	65.57275	10.98000	65.53488			820,136,090,416,000.00	530,067,039,200	816,096,174,40
Total R214 SPOT									0,136,090,416,000.00	530,067,039,200	816,096,174,40
Total For R214									0,136,090,416,000.00	530,067,039,200	816,096,174,40
RC001U On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC001U SPOT									0.00	0	
Total For RC001U									0.00	0	
RC002U On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC002U SPOT									0.00	0	
Total For RC002U									0.00	0	
RC003U On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC003U SPOT									0.00	0	
Total For RC003U									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total RC020U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RC020U										0.00	0	
RC021 On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC021U SPOT										0.00	0	
Total For RC021U										0.00	0	
RC022 On 21/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC022U SPOT										0.00	0	
Total For RC022U										0.00	0	
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF02U SPOT										0.00	0	
Total For RDF02U										0.00	0	
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF06U SPOT										0.00	0	
Total For RDF06U										0.00	0	
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF07U SPOT										0.00	0	
Total For RDF07U										0.00	0	
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF08U SPOT										0.00	0	
Total For RDF08U										0.00	0	
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF09U SPOT										0.00	0	
Total For RDF09U										0.00	0	
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF10U SPOT										0.00	0	
Total For RDF10U										0.00	0	
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF11U SPOT										0.00	0	
Total For RDF11U										0.00	0	
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF12U SPOT										0.00	0	
Total For RDF12U										0.00	0	
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF13U SPOT										0.00	0	
Total For RDF13U										0.00	0	
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDF14U SPOT										0.00	0	
Total For RDF14U										0.00	0	
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF15U SPOT										0.00	0	
Total For RDF15U										0.00	0	
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF16U SPOT										0.00	0	
Total For RDF16U										0.00	0	
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF17U SPOT										0.00	0	
Total For RDF17U										0.00	0	
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF18U SPOT										0.00	0	
Total For RDF18U										0.00	0	
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF19U SPOT										0.00	0	
Total For RDF19U										0.00	0	
RDF26I On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF26U SPOT										0.00	0	
Total For RDF26U										0.00	0	
RDF27I On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF27U SPOT										0.00	0	
Total For RDF27U										0.00	0	
RDFB0 On 30/09/2021 Spot Bond					0.00000	102.52251				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.21795				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	102.37568				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.11909				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 12/03/2021 Spot Bond					0.00000	99.71734				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.96489				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.46844				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.94711				0.00	0	100,000,00
Total RDFB16 SPOT										0.00	0	100,000,00
Total For RDFB16										0.00	0	100,000,00
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.15749				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.88468				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	99.75378				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	99.90005				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.89530				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.60856				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.46937				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.59309				0.00	0	
Total RDFB24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.49229				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC4 On 29/07/2020 Spot Bond					0.00000	100.80393				0.00	0	
Total RDFC49 SPOT										0.00	0	
Total For RDFC49										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.51356				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			899,000,000,000,000.00	28,990,000,000	16,110,000,00	
Total RDFC51 SPOT									19,000,000,000,000.00	28,990,000,000	16,110,000,00	
Total For RDFC51									19,000,000,000,000.00	28,990,000,000	16,110,000,00	
REB18 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total REB18U SPOT									0.00	0	0	
Total For REB18U									0.00	0	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.92735			0.00	0	0	
Total RED121 SPOT									0.00	0	0	
Total For RED121									0.00	0	0	
RED20 On 05/07/2020 Spot Bond					0.00000	102.41713			0.00	0	0	
Total RED205 SPOT									0.00	0	0	
Total For RED205									0.00	0	0	
RED30 On 16/09/2021 Spot Bond					0.00000	99.95578			0.00	0	0	
Total RED301 SPOT									0.00	0	0	
Total For RED301									0.00	0	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.24743			0.00	0	0	
Total RED501 SPOT									0.00	0	0	
Total For RED501									0.00	0	0	
RED60 On 09/03/2022 Spot Bond					0.00000	105.47500			0.00	0	0	
Total RED601 SPOT									0.00	0	0	
Total For RED601									0.00	0	0	
RED60 On 09/03/2022 Spot Bond					0.00000	106.73692			0.00	0	0	
Total RED602 SPOT									0.00	0	0	
Total For RED602									0.00	0	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.85044			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 RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.06632				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RED80 On 06/04/2021 Spot Bond					0.00000	102.22658				0.00	0	
Total RED801 SPOT										0.00	0	
Total For RED801										0.00	0	
RED90 On 28/07/2022 Spot Bond					0.00000	104.77513				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	100.59774				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES38 On 01/08/2020 Spot Bond					0.00000	100.80616				0.00	0	
Total RES38 SPOT										0.00	0	
Total For RES38										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.37068				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.31157				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES42 On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES42U SPOT										0.00	0	
Total For RES42U										0.00	0	
RES44 On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES44U SPOT										0.00	0	
Total For RES44U										0.00	0	
RES46 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES46U SPOT										0.00	0	
Total For RES46U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
RES47U 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			5.90500	104.83768	5.90500	104.80434			0.00	0	
Total RW21 SPOT									0.00	0	
Total For RW21									0.00	0	
RW23 On 10/12/2023 Spot Bond			6.76500	108.56719	6.76500	108.52773			0.00	0	179,077,90
Total RW23 SPOT									0.00	0	179,077,90
Total For RW23									0.00	0	179,077,90
RW28 On 10/12/2028 Spot Bond			11.42500	93.88785	11.42500	93.83086			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
SBK12/R157 On 25/11/2020 Spot Bond			10.00000	106.31100	10.00000	106.25500			0.00	0	
Total SBK12/R157 SPOT									0.00	0	
Total For SBK12/R157									0.00	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	101.11617			0.00	0	
Total SBK18 SPOT									0.00	0	
Total For SBK18									0.00	0	
SBK23 On 28/05/2022 Spot Bond			6.38500	109.94881	6.38500	109.91126			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	101.47817			0.00	0	
Total SBK24 SPOT									0.00	0	
Total For SBK24									0.00	0	
SBK24/JIBAR On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.62185			0.00	0	
Total SBK25 SPOT									0.00	0	
Total For SBK25									0.00	0	
SBK26 On 25/04/2021 Spot Bond			6.18500	106.73215	6.18500	106.69662			0.00	0	
Total SBK26 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.83609				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.52004				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.64500	105.26871	4.64500	105.24230				0.00	0	20,000,000,00
Total SBS19 SPOT										0.00	0	20,000,000,00
Total For SBS19										0.00	0	20,000,000,00
SBS20 On 15/05/2026 Spot Bond			7.44500	113.16262	7.44500	113.11767				0.00	0	50,000,00
Total SBS20 SPOT										0.00	0	50,000,00
Total For SBS20										0.00	0	50,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.35288				0.00	800,000,000	400,000,00
Total SBS21 SPOT										0.00	800,000,000	400,000,00
Total For SBS21										0.00	800,000,000	400,000,00
SBS27 On 20/02/2024 Spot Bond			6.11500	116.30693	6.11500	116.26845				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.58000	103.42495	7.58000	103.38314				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.25000	108.16009	8.25000	108.11232				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.53000	115.52938	6.53000	115.48904				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.01000	111.56471	7.01000	111.52248				0.00	0	400,000,00
Total SBS38 SPOT										0.00	0	400,000,00
Total For SBS38										0.00	0	400,000,00
SBS39 On 29/01/2030 Spot Bond			9.12500	107.40790	9.12500	107.35526				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			5.07500	105.48881	5.07500	105.46008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	101.04967				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.50500	110.90755	5.50500	110.87482				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.10000	116.68296	7.10000	116.63873				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.13000	115.78563	8.13000	115.73549				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.14318				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.56500	116.00487	5.56500	115.96989				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.75686				0.00	1,000,000,000	1,300,000,000
Total SBS47 SPOT										0.00	1,000,000,000	1,300,000,000
Total For SBS47										0.00	1,000,000,000	1,300,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	101.30844				0.00	200,000,000	1,020,000,000
Total SBS49 SPOT										0.00	200,000,000	1,020,000,000
Total For SBS49										0.00	200,000,000	1,020,000,000
SBS50 On 31/01/2022 Spot Bond			5.15500	110.17881	5.15500	110.14800				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.23000	6.23000	6.23000	114.98801				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	101.93536				0.00	0	3,550,000,000
Total SBS52 SPOT										0.00	0	3,550,000,000
Total For SBS52										0.00	0	3,550,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS53 On 03/05/2027 Spot Bond					0.00000	102.48766				0.00	0	2,500,000,00
Total SBS53 SPOT										0.00	0	2,500,000,00
Total For SBS53										0.00	0	2,500,000,00
SBS54 On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS54 SPOT										0.00	0	
Total For SBS54										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.59778				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.34000	106.83953	5.34000	106.80877				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	100.73151				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	100.75371				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS59 On 09/10/2020 Spot Bond					0.00000	101.47792				0.00	600,000,000	300,000,00
Total SBS59 SPOT										0.00	600,000,000	300,000,00
Total For SBS59										0.00	600,000,000	300,000,00
SBS60 On 18/01/2023 Spot Bond					0.00000	101.88095				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.18225				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.71478				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	99.47108				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.03893				0.00	0	
Total SBS65 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	99.50911				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	98.48962				0.00	800,000,000	400,000,00
Total SBS67 SPOT										0.00	800,000,000	400,000,00
Total For SBS67										0.00	800,000,000	400,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	99.62424				0.00	0	1,000,000,00
Total SBS68 SPOT										0.00	0	1,000,000,00
Total For SBS68										0.00	0	1,000,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.21441				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.92500	294.93729	3.92500	294.80657				0.00	0	20,000,00
Total SBSI11 SPOT										0.00	0	20,000,00
Total For SBSI11										0.00	0	20,000,00
SBSI14 On 07/12/2033 Spot Bond			5.55500	5.55500	5.55500	190.52729				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	105.14659				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.77192				0.00	0	400,000,00
Total SBT102 SPOT										0.00	0	400,000,00
Total For SBT102										0.00	0	400,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	98.34782				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	100.64043				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	96.31366				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.21500	109.98102	7.21500	109.93843				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.21048				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	94.66218				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	101.99018				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.99805				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.88944				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	106.31100	10.00000	106.25500				0.00	0	
Total SHS11U/JIBAR SPOT										0.00	0	
Total For SHS11U/JIBAR										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.45242				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.64483				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.59626				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.62556				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.90982				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.66577				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.66739				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.67165				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.62980				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.74276				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.70338				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.72187				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.59508				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	102.25941				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.96500	114.21059	6.96500	114.16787				0.00	0	4,050,000,00
Total SNT03 SPOT										0.00	0	4,050,000,00
Total For SNT03										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.96551				0.00	0	
Total SNT04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SNT04										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	92.10294				0.00	0	150,000,00
Total SOLB01 SPOT										0.00	0	150,000,00
Total For SOLB01										0.00	0	150,000,00
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.74781				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2020 Spot Bond					0.00000	100.51733				0.00	0	
Total SPDA11 SPOT										0.00	0	
Total For SPDA11										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.32759				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.44882				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.46942				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.75343				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.09093				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	99.95656				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	101.14932				0.00	0	500,000,00
Total SPG008 SPOT										0.00	0	500,000,00
Total For SPG008										0.00	0	500,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	101.20702				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	100.84382				0.00	400,000,000	200,000,000
Total SPGC01 SPOT										0.00	400,000,000	200,000,000
Total For SPGC01										0.00	400,000,000	200,000,000
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	20,000,000,000
Total SS051U SPOT										0.00	0	20,000,000,000
Total For SS051U										0.00	0	20,000,000,000
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS052U SPOT										0.00	0	
Total For SS052U										0.00	0	
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS053U SPOT										0.00	0	
Total For SS053U										0.00	0	
SS054L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS054U SPOT										0.00	0	
Total For SS054U										0.00	0	
SS055L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS055U SPOT										0.00	0	
Total For SS055U										0.00	0	
SS056L On 13/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS056U SPOT										0.00	0	
Total For SS056U										0.00	0	
SS057L On 22/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS057U SPOT										0.00	0	
Total For SS057U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSA07 On 15/05/2023 Spot Bond					0.00000	100.70128				0.00	0	3,000,000,00
Total SSA07 SPOT										0.00	0	3,000,000,00
Total For SSA07										0.00	0	3,000,000,00
SSN00 On 31/03/2021 Spot Bond			5.78000	102.16262	5.78000	102.13081				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.78000	102.16262	5.78000	102.13081				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			5.10000	5.10000	5.10000	130.96958				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.09000	106.70396	9.09000	106.65214				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			11.42500	75.11972	11.42500	75.07461				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	96.22999				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 17/11/2020 Spot Bond					0.00000	100.58550				0.00	400,000,000	100,000,00
Total SSN035 SPOT										0.00	400,000,000	100,000,00
Total For SSN035										0.00	400,000,000	100,000,00
SSN03 On 01/06/2021 Spot Bond					0.00000	100.26204				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	103.67980				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.38756				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.51500	111.38021	6.51500	111.34119				0.00	0	
Total SSN041 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.27000	98.80927	5.27000	98.75823				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.16748				0.00	0	10,000,00
Total SSN044 SPOT										0.00	0	10,000,00
Total For SSN044										0.00	0	10,000,00
SSN04: On 30/04/2027 Spot Bond					0.00000	100.95621				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.42031				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			3.82500	3.82500	3.82500	295.73852				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/09/2020 Spot Bond					0.00000	101.54074				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN05: On 26/10/2020 Spot Bond					0.00000	100.89587				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.92026				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.81108				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	101.36824				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			5.28000	5.28000	5.28000	170.70645				0.00	0	144,200,00
Total SSN061 SPOT										0.00	0	144,200,00
Total For SSN061										0.00	0	144,200,00
SSN061 On 31/01/2025 Spot Bond			4.48500	4.48500	4.48500	134.46945				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.47000	5.47000	5.47000	96.18483				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			5.01000	5.01000	5.01000	93.09416				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			5.24000	5.24000	5.24000	171.17120				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	7,500,000,00
Total SSN066 SPOT										0.00	0	7,500,000,00
Total For SSN066										0.00	0	7,500,000,00
SSN066 On 28/05/2023 Spot Bond					0.00000	100.31268				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.30733				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.29412				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.00001				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.00001				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07! On 15/06/2028 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	99.93913				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07! On 13/07/2023 Spot Bond					0.00000	101.40956				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07! On 31/07/2021 Spot Bond					0.00000	83.13900				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08! On 16/08/2020 Spot Bond					0.00000	103.67511				0.00	0	
Total SSN080 SPOT										0.00	0	
Total For SSN080										0.00	0	
SSN08! On 27/08/2024 Spot Bond					0.00000	100.34034				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08! On 12/09/2025 Spot Bond					0.00000	100.04835				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08! On 05/11/2023 Spot Bond					0.00000	100.81346				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08! On 07/12/2033 Spot Bond			5.30000	5.30000	5.30000	195.57694				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN086										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	100.37861				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.83143				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.82105				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.20518				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	100.21574				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.11535				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			9.78000	90.43146	9.78000	92.02977				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.26978				0.00	0	1,500,000.00
Total SSN101 SPOT										0.00	0	1,500,000.00
Total For SSN101										0.00	0	1,500,000.00
SZ25 On 30/09/2025 Spot Bond			8.61000	103.52375	8.61000	103.47607				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T13A11 On 21/08/2020 Spot Bond					0.00000	100.71687				0.00	0	
Total T13A11 SPOT										0.00	0	
Total For T13A11										0.00	0	
T13A12 On 21/08/2020 Spot Bond			5.66000	104.16508	5.66000	104.13310				0.00	0	
Total T13A12 SPOT										0.00	0	
Total For T13A12										0.00	0	
T13A15 On 21/08/2020 Spot Bond					0.00000	100.47611				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T13A15 SPOT										0.00	0	
Total For T13A15										0.00	0	
T13A16 On 21/08/2020 Spot Bond			5.76000	104.08732	5.76000	104.05482				0.00	0	
Total T13A16 SPOT										0.00	0	
Total For T13A16										0.00	0	
T13A19 On 21/08/2020 Spot Bond					0.00000	100.47727				0.00	0	
Total T13A19 SPOT										0.00	0	
Total For T13A19										0.00	0	
T13A20 On 21/08/2020 Spot Bond			5.71000	103.81437	5.71000	103.78222				0.00	0	
Total T13A20 SPOT										0.00	0	
Total For T13A20										0.00	0	
T13A21 On 21/08/2020 Spot Bond					0.00000	100.46722				0.00	0	
Total T13A21 SPOT										0.00	0	
Total For T13A21										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.47039				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	101.44947	8.55000	101.40331				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.21967				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.41224				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2020 Spot Bond					0.00000	100.41197				0.00	0	
Total T16OM1 SPOT										0.00	0	
Total For T16OM1										0.00	0	
TFS136 On 06/07/2020 Spot Bond					0.00000	101.52142				0.00	0	
Total TFS136 SPOT										0.00	0	
Total For TFS136										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.96066				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS145 On 20/03/2022 Spot Bond					0.00000	99.51681				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	101.34997				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	102.00522				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.81268				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.20813				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	101.23889				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.05693				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	99.70478				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.35622				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.52114				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	99.74239				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	97.83957				0.00	0	
Total TFS159 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.28542				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.76653				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.85146				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.92074				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH13A3 On 21/08/2020 Spot Bond					0.00000	100.49780				0.00	0	
Total TH13A3 SPOT										0.00	0	
Total For TH13A3										0.00	0	
TH13A4 On 21/08/2020 Spot Bond			6.08000	103.53895	6.08000	103.50483				0.00	0	
Total TH13A4 SPOT										0.00	0	
Total For TH13A4										0.00	0	
TH13A7 On 21/08/2020 Spot Bond					0.00000	100.68352				0.00	0	
Total TH13A7 SPOT										0.00	0	
Total For TH13A7										0.00	0	
TH13A8 On 21/08/2020 Spot Bond			4.89500	103.90921	4.89500	103.88159				0.00	0	
Total TH13A8 SPOT										0.00	0	
Total For TH13A8										0.00	0	
TH13B1 On 21/08/2020 Spot Bond					0.00000	100.50092				0.00	0	
Total TH13B1 SPOT										0.00	0	
Total For TH13B1										0.00	0	
TH13B2 On 21/08/2020 Spot Bond					0.00000	100.50160				0.00	0	
Total TH13B2 SPOT										0.00	0	
Total For TH13B2										0.00	0	
TH13B3 On 21/08/2020 Spot Bond					0.00000	100.52119				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH13B3 SPOT										0.00	0	
Total For TH13B3										0.00	0	
TH13B3 On 21/08/2020 Spot Bond					0.00000	100.49950				0.00	0	
Total TH13B4 SPOT										0.00	0	
Total For TH13B4										0.00	0	
TH13B4 On 21/08/2020 Spot Bond					0.00000	100.49890				0.00	0	
Total TH13B5 SPOT										0.00	0	
Total For TH13B5										0.00	0	
TH13B5 On 21/08/2020 Spot Bond					0.00000	100.54818				0.00	0	
Total TH13C1 SPOT										0.00	0	
Total For TH13C1										0.00	0	
TH13C1 On 21/08/2020 Spot Bond					0.00000	100.55358				0.00	0	
Total TH13C2 SPOT										0.00	0	
Total For TH13C2										0.00	0	
TH13C2 On 21/08/2020 Spot Bond					0.00000	100.55493				0.00	0	
Total TH13C3 SPOT										0.00	0	
Total For TH13C3										0.00	0	
TH13C3 On 21/08/2020 Spot Bond					0.00000	100.56842				0.00	0	
Total TH13C4 SPOT										0.00	0	
Total For TH13C4										0.00	0	
TH13C4 On 21/08/2020 Spot Bond					0.00000	100.58527				0.00	0	
Total TH13C5 SPOT										0.00	0	
Total For TH13C5										0.00	0	
TH13C5 On 21/08/2020 Spot Bond					0.00000	100.77016				0.00	0	
Total TH13D1 SPOT										0.00	0	
Total For TH13D1										0.00	0	
TH13D1 On 21/08/2020 Spot Bond					0.00000	100.77016				0.00	0	
Total TH13D2 SPOT										0.00	0	
Total For TH13D2										0.00	0	
TH13D2 On 21/08/2020 Spot Bond					0.00000	100.79028				0.00	0	
Total TH13D3 SPOT										0.00	0	
Total For TH13D3										0.00	0	
TH13D3 On 21/08/2020 Spot Bond					0.00000	100.78022				0.00	0	
Total TH13D4 SPOT										0.00	0	
Total For TH13D4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH13D ¹ On 21/08/2020 Spot Bond					0.00000	100.78357				0.00	0	
Total TH13D5 SPOT										0.00	0	
Total For TH13D5										0.00	0	
TH14A ¹ On 21/11/2021 Spot Bond					0.00000	100.47984				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A ² On 21/11/2021 Spot Bond			5.51000	106.94517	5.51000	106.91357				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A ³ On 21/11/2021 Spot Bond					0.00000	101.38513				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A ⁴ On 21/11/2021 Spot Bond			5.67000	105.65372	5.67000	105.62162				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B ¹ On 21/11/2021 Spot Bond					0.00000	100.52100				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B ² On 21/11/2021 Spot Bond					0.00000	100.77481				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B ³ On 21/11/2021 Spot Bond					0.00000	100.49267				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C ¹ On 21/11/2021 Spot Bond					0.00000	101.23703				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C ² On 21/11/2021 Spot Bond					0.00000	101.36204				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C ³ On 21/11/2021 Spot Bond					0.00000	100.53314				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D ¹ On 21/11/2021 Spot Bond					0.00000	100.75618				0.00	0	
Total TH14D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.47426				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.06542				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.46310				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.44787				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	100.65338				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.55021				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.30823				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.44063				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.44747				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.47856				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.92551				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.03355				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.51030				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.17668				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.49409				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.34044				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.21733				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.63763				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.43731				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.45017				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	102.70863	8.49000	102.66172				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.46640				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.48734				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D On 21/08/2024 Spot Bond					0.00000	100.63224				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	106.31100	10.00000	106.25500				0.00	0	
Total TL20/R207 SPOT										0.00	0	
Total For TL20/R207										0.00	0	
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TL21U SPOT										0.00	0	
Total For TL21U										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.17331				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.03386				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.28500	108.15805	6.28500	108.12168				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.54500	109.90504	7.54500	109.86082				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.33550				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.95101				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.81500	103.15263	8.81500	103.10402				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.99049				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.61510				0.00	0	
Total TL30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.02284				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.68905				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TLC09 On 17/09/2020 Spot Bond					0.00000	99.97554				0.00	6,900,000,000	6,900,000,000
Total TLC09 SPOT										0.00	6,900,000,000	6,900,000,000
Total For TLC09										0.00	6,900,000,000	6,900,000,000
TN20 On 17/09/2020 Spot Bond			4.21500	104.14357	4.21500	104.11977				0.00	0	9,939,417,500
Total TN20 SPOT										0.00	0	9,939,417,500
Total For TN20										0.00	0	9,939,417,500
TN20/R On 17/09/2020 Spot Bond			100.00000	84.06182	100.00000	83.69553				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	53.70889	100.00000	53.47270				0.00	0	
Total TN21U SPOT										0.00	0	
Total For TN21U										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.29500	111.56562	7.29500	111.52218				0.00	0	19,381,795,000
Total TN23 SPOT										0.00	0	19,381,795,000
Total For TN23										0.00	0	19,381,795,000
TN23/R On 06/11/2023 Spot Bond			100.00000	17.57419	100.00000	17.49691				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.21000	104.25400	9.21000	104.20244		101,835,983,100,000.00		0.00	11,057,110,000	30,447,275,700
Total TN25 SPOT								1,835,983,100,000.00		0.00	11,057,110,000	30,447,275,700
Total For TN25								1,835,983,100,000.00		0.00	11,057,110,000	30,447,275,700
TN25/R On 19/08/2025 Spot Bond			100.00000	13.74787	100.00000	13.68676				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.59000	97.20652	9.59000	97.15704		437,660,748,000.00		0.00	45,637,200	4,550,228,300
Total TN27 SPOT								437,660,748,000.00		0.00	45,637,200	4,550,228,300
Total For TN27								437,660,748,000.00		0.00	45,637,200	4,550,228,300
TN27/R On 14/11/2027 Spot Bond			100.00000	9.81666	100.00000	9.77348				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.73500	100.50295	10.73500	100.44554				0.00	0	1,500,000.00
Total TN30 SPOT										0.00	0	1,500,000.00
Total For TN30										0.00	0	1,500,000.00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.28751	8.00000	119.23639				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.70500	87.86089	12.70500	87.80177				0.00	0	8,850,000.00
Total TN40 SPOT										0.00	0	8,850,000.00
Total For TN40										0.00	0	8,850,000.00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.99366	10.75000	101.93532				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TNF25U SPOT										0.00	0	
Total For TNF25U										0.00	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	106.31100	10.00000	106.25500				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0i On 30/11/2020 Spot Bond			6.52500	101.73352	6.52500	101.69821				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2A On 14/12/2020 Spot Bond			6.01000	101.81730	6.01000	101.78474				0.00	0	
Total TRA2A3 SPOT										0.00	0	
Total For TRA2A3										0.00	0	
TRA2Ai On 14/12/2020 Spot Bond			5.81000	5.81000	5.81000	101.89312				0.00	0	
Total TRA2A6 SPOT										0.00	0	
Total For TRA2A6										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.00004				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.00005				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA2C On 14/12/2020 Spot Bond					0.00000	100.73096				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.00008				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	100.00016				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D: On 14/12/2020 Spot Bond					0.00000	100.00016				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.62056				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.62401				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.22500	107.00680	6.22500	106.97115				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.61623				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.61707				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.76419				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.74606				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.90397				0.00	0	
Total TRA4A2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.38232				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.51500	111.48270	6.51500	110.62328				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond					0.00000	101.23560				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.33525				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.38232				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.51009	8.62000	101.46329				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.55937				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.55937				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRQ14U SPOT										0.00	0	
Total For TRQ14U										0.00	0	
TSE03l On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSE03U SPOT										0.00	0	
Total For TSE03U										0.00	0	
TSG01l On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG01U SPOT										0.00	0	
Total For TSG01U										0.00	0	
TSG02l On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG02U SPOT										0.00	0	
Total For TSG02U										0.00	0	
TSG03l On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG03U SPOT										0.00	0	
Total For TSG03U										0.00	0	
TSG04l On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG04U SPOT										0.00	0	
Total For TSG04U										0.00	0	
TSG05l On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG05U SPOT										0.00	0	
Total For TSG05U										0.00	0	
TSG06l On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG06U SPOT										0.00	0	
Total For TSG06U										0.00	0	
TSG07l On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG07U SPOT										0.00	0	
Total For TSG07U										0.00	0	
TSG08l On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG08U SPOT										0.00	0	
Total For TSG08U										0.00	0	
TSP23c On 09/07/2020 Spot Bond					0.00000	99.51169				0.00	0	
Total TSP233 SPOT										0.00	0	
Total For TSP233										0.00	0	
TSP23e On 13/08/2020 Spot Bond					0.00000	104.98841				0.00	0	
Total TSP235 SPOT										0.00	0	
Total For TSP235										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP238 On 08/10/2020 Spot Bond					0.00000	97.69273				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP240 On 12/11/2020 Spot Bond					0.00000	96.95771				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP241 On 11/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP241 SPOT										0.00	0	
Total For TSP241										0.00	0	
TSP242 On 10/09/2020 Spot Bond					0.00000	98.35820				0.00	0	
Total TSP242 SPOT										0.00	0	
Total For TSP242										0.00	0	
TSP243 On 04/03/2021 Spot Bond					0.00000	95.05805				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP244 On 18/03/2021 Spot Bond					0.00000	94.92370				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP245 On 08/04/2021 Spot Bond					0.00000	94.75906				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP246 On 22/10/2020 Spot Bond					0.00000	97.93273				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	95.13233				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.93996				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.16172				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.19024				0.00	0	
Total TU1D11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	101.13313				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC33 On 10/07/2020 Spot Bond					0.00000	101.12890				0.00	0	
Total TWC333 SPOT										0.00	0	
Total For TWC333										0.00	0	
TWC33 On 20/07/2020 Spot Bond					0.00000	100.79474				0.00	0	
Total TWC334 SPOT										0.00	0	
Total For TWC334										0.00	0	
TWC33 On 27/07/2020 Spot Bond					0.00000	100.73968				0.00	0	
Total TWC335 SPOT										0.00	0	
Total For TWC335										0.00	0	
TWC33 On 30/07/2020 Spot Bond					0.00000	100.66727				0.00	0	
Total TWC336 SPOT										0.00	0	
Total For TWC336										0.00	0	
TWC33 On 13/08/2020 Spot Bond					0.00000	100.46227				0.00	0	
Total TWC337 SPOT										0.00	0	
Total For TWC337										0.00	0	
TWC33 On 19/08/2020 Spot Bond					0.00000	100.37452				0.00	0	
Total TWC338 SPOT										0.00	0	
Total For TWC338										0.00	0	
TWC33 On 26/08/2020 Spot Bond					0.00000	100.24247				0.00	0	
Total TWC339 SPOT										0.00	0	
Total For TWC339										0.00	0	
TWC34 On 07/09/2020 Spot Bond					0.00000	100.13812				0.00	0	
Total TWC340 SPOT										0.00	0	
Total For TWC340										0.00	0	
TWC34 On 11/09/2020 Spot Bond					0.00000	100.08789				0.00	0	
Total TWC341 SPOT										0.00	0	
Total For TWC341										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.47500	105.97378	6.47500	105.93709				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.74000	109.81043	9.74000	109.75369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VCJA1l 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	
VCJA2l 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	
VCJA3l 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	
VCJA4l 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	
VCJA5l 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	
VCJA6l On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA6U SPOT										0.00	0	
Total For VCJA6U										0.00	0	
VCJA7l On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA7U SPOT										0.00	0	
Total For VCJA7U										0.00	0	
VCJA8l On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA8U SPOT										0.00	0	
Total For VCJA8U										0.00	0	
VCJA9l On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA9U SPOT										0.00	0	
Total For VCJA9U										0.00	0	
VCJB1l On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB1U SPOT										0.00	0	
Total For VCJB1U										0.00	0	
VCJB2l On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB2U SPOT										0.00	0	
Total For VCJB2U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCJB3l On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB3U SPOT										0.00	0	
Total For VCJB3U										0.00	0	
VCJB4l On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB4U SPOT										0.00	0	
Total For VCJB4U										0.00	0	
VCJB5l On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB5U SPOT										0.00	0	
Total For VCJB5U										0.00	0	
VCJB6l On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB6U SPOT										0.00	0	
Total For VCJB6U										0.00	0	
VCJB7l On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB7U SPOT										0.00	0	
Total For VCJB7U										0.00	0	
VCJB8l On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB8U SPOT										0.00	0	
Total For VCJB8U										0.00	0	
VCJB9l 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	
VCPA1l 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	
VCPA2l 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	
VCPA3l 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	
VCPA4l 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	
VCPA5l On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA5U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VCPA5U										0.00	0	
VCPA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA6U SPOT										0.00	0	
Total For VCPA6U										0.00	0	
VCPA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA7U SPOT										0.00	0	
Total For VCPA7U										0.00	0	
VCPA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA8U SPOT										0.00	0	
Total For VCPA8U										0.00	0	
VCPA9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA9U SPOT										0.00	0	
Total For VCPA9U										0.00	0	
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB1U SPOT										0.00	0	
Total For VCPB1U										0.00	0	
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB2U SPOT										0.00	0	
Total For VCPB2U										0.00	0	
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB3U SPOT										0.00	0	
Total For VCPB3U										0.00	0	
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB4U SPOT										0.00	0	
Total For VCPB4U										0.00	0	
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB5U SPOT										0.00	0	
Total For VCPB5U										0.00	0	
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VCPB8U SPOT										0.00	0	
Total For VCPB8U										0.00	0	
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB9U SPOT										0.00	0	
Total For VCPB9U										0.00	0	
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA03U SPOT										0.00	0	
Total For VJA03U										0.00	0	
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA04U SPOT										0.00	0	
Total For VJA04U										0.00	0	
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA05U SPOT										0.00	0	
Total For VJA05U										0.00	0	
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA06U SPOT										0.00	0	
Total For VJA06U										0.00	0	
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA07U SPOT										0.00	0	
Total For VJA07U										0.00	0	
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA08U SPOT										0.00	0	
Total For VJA08U										0.00	0	
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA09U SPOT										0.00	0	
Total For VJA09U										0.00	0	
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA10U SPOT										0.00	0	
Total For VJA10U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB03U SPOT										0.00	0	
Total For VJB03U										0.00	0	
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB04U SPOT										0.00	0	
Total For VJB04U										0.00	0	
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB05U SPOT										0.00	0	
Total For VJB05U										0.00	0	
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB06U SPOT										0.00	0	
Total For VJB06U										0.00	0	
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB07U SPOT										0.00	0	
Total For VJB07U										0.00	0	
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB08U SPOT										0.00	0	
Total For VJB08U										0.00	0	
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB09U SPOT										0.00	0	
Total For VJB09U										0.00	0	
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB10U SPOT										0.00	0	
Total For VJB10U										0.00	0	
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB11U SPOT										0.00	0	
Total For VJB11U										0.00	0	
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB12U SPOT										0.00	0	
Total For VJB12U										0.00	0	
VKE09 On 08/07/2020 Spot Bond					0.00000	101.48829				0.00	1,600,000,000	800,000,000
Total VKE09 SPOT										0.00	1,600,000,000	800,000,000
Total For VKE09										0.00	1,600,000,000	800,000,000
VKE10 On 08/07/2022 Spot Bond					0.00000	101.04365				0.00	0	1,500,000,000
Total VKE10 SPOT										0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VKE10										0.00	0	1,500,000,00
VKE11 On 20/04/2023 Spot Bond					0.00000	101.04211				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.05136				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.39456				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.45634				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.60934				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.62661				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VPA08U SPOT										0.00	0	
Total For VPA08U										0.00	0	
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA09U SPOT										0.00	0	
Total For VPA09U										0.00	0	
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA10U SPOT										0.00	0	
Total For VPA10U										0.00	0	
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA11U SPOT										0.00	0	
Total For VPA11U										0.00	0	
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA12U SPOT										0.00	0	
Total For VPA12U										0.00	0	
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB03U SPOT										0.00	0	
Total For VPB03U										0.00	0	
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB04U SPOT										0.00	0	
Total For VPB04U										0.00	0	
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB05U SPOT										0.00	0	
Total For VPB05U										0.00	0	
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB06U SPOT										0.00	0	
Total For VPB06U										0.00	0	
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB07U SPOT										0.00	0	
Total For VPB07U										0.00	0	
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB08U SPOT										0.00	0	
Total For VPB08U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VPB10\ 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	
VPB11\ 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	
VPB12\ 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	
VR862\ On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR862U SPOT										0.00	0	
Total For VR862U										0.00	0	
VR865\ 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	
VR868\ 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	
VR869\ 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	
VR870\ 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	
VR871\ 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	
VR872\ On 19/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR872U SPOT										0.00	0	
Total For VR872U										0.00	0	
VRI871\ On 28/07/2020 Spot Bond					0.00000	100.67621				0.00	0	
Total VRI871 SPOT										0.00	0	
Total For VRI871										0.00	0	
WHL01\ On 10/10/2020 Spot Bond					0.00000	101.53692				0.00	0	
Total WHL01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For WHL01										0.00	0	
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL01U SPOT										0.00	0	
Total For WHL01U										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.26815				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	100.17048				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL03U SPOT										0.00	0	
Total For WHL03U										0.00	0	
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL04U SPOT										0.00	0	
Total For WHL04U										0.00	0	
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL05U SPOT										0.00	0	
Total For WHL05U										0.00	0	
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL06U SPOT										0.00	0	
Total For WHL06U										0.00	0	
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WRS2U SPOT										0.00	0	
Total For WRS2U										0.00	0	
WSP5 On 28/05/2021 Spot Bond			5.03500	104.10110	5.03500	104.07298				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	51.67231	100.00000	51.44508				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.36e+0174,143,086,569,295	041,524,096,55	

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 SPOT :									1.36e+017	143,086,569,295	041,524,096,55
Total Futures									1.36e+017	143,086,589,836	041,525,036,83
Total Options									28 711 102.30	30,465	297,74
Grand Total:									1.36e+017	143,086,620,301	041,525,334,58