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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/06/2020

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			11.83555	74.53841	11.89964	74.20804			0.00	0	35
ES33 On 05/11/2020 Bond Future			12.09309	71.56084	12.15985	71.22728			0.00	0	
ES33 On 04/02/2021 Bond Future			12.35886	72.39623	12.42852	72.05907			0.00	0	
ES33 On 06/05/2021 Bond Future			12.62846	69.48238	12.70115	69.14142			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 06/08/2020 Bond Future			12.21971	74.38103	12.32460	73.78371			0.00	0	4,9
ES42 On 05/11/2020 Bond Future			12.46712	70.91829	12.57681	70.31495			0.00	0	
ES42 On 04/02/2021 Bond Future			12.71456	71.74704	12.82926	71.13698			0.00	0	
ES42 On 06/05/2021 Bond Future			12.97541	68.34423	13.09563	67.72706			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			138.06603	138.06603	138.06435	138.06435			2,899,386.63	21	4,9
I2025 On 05/11/2020 Bond Future			139.57595	139.57595	139.57494	139.57494			0.00	0	
I2025 On 04/02/2021 Bond Future			139.73114	139.73114	139.71332	139.71332			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	Open Interest
I2025	On	06/05/2021	Bond Future			141.42933	141.42933	141.41158	141.41158			0.00	0	
Total I2025 Future												2,899,386.63	21	4,97
Total For I2025												2,899,386.63	21	4,97
I2029	On	06/08/2020	Bond Future			99.09412	99.09412	99.70392	99.70392			2,972,823.60	30	5,0
I2029	On	05/11/2020	Bond Future			99.05468	99.05468	99.65863	99.65863			0.00	0	
I2029	On	04/02/2021	Bond Future			100.23360	100.23360	100.84514	100.84514			0.00	0	
I2029	On	06/05/2021	Bond Future			100.31394	100.31394	100.92000	100.92000			0.00	0	
Total I2029 Future												2,972,823.60	30	5,01
Total For I2029												2,972,823.60	30	5,01
I2033	On	06/08/2020	Bond Future			94.75666	94.75666	96.38407	96.38407			0.00	0	12,3
I2033	On	05/11/2020	Bond Future			94.59571	94.59571	96.22767	96.22767			0.00	0	
I2033	On	04/02/2021	Bond Future			95.72142	95.72142	97.37318	97.37318			0.00	0	
I2033	On	06/05/2021	Bond Future			95.67034	95.67034	97.32826	97.32826			0.00	0	
Total I2033 Future												0.00	0	12,37
Total For I2033												0.00	0	12,37
I2038	On	06/08/2020	Bond Future			106.54570	106.54570	107.97962	107.97962			0.00	0	10,5
I2038	On	05/11/2020	Bond Future			107.71097	107.71097	109.16105	109.16105			0.00	0	
I2038	On	04/02/2021	Bond Future			107.29880	107.29880	108.74704	108.74704			0.00	0	
I2038	On	06/05/2021	Bond Future			108.60318	108.60318	110.06918	110.06918			0.00	0	
Total I2038 Future												0.00	0	10,5
Total For I2038												0.00	0	10,5
I2046	On	06/08/2020	Bond Future			95.52651	95.52651	97.47037	97.47037			23,690,574.48	248	16,3
I2046	On	05/11/2020	Bond Future			94.80642	94.80642	96.75168	96.75168			0.00	0	
I2046	On	04/02/2021	Bond Future			95.93510	95.93510	97.90375	97.90375			0.00	0	
I2046	On	06/05/2021	Bond Future			95.31358	95.31358	97.28563	97.28563			0.00	0	
Total I2046 Future												23,690,574.48	248	16,3
Total For I2046												23,690,574.48	248	16,3
I2050	On	06/08/2020	Bond Future			95.07427	95.07427	97.73924	97.73924			0.00	0	16,7
I2050	On	05/11/2020	Bond Future			96.11394	96.11394	98.80861	98.80861			0.00	0	
I2050	On	04/02/2021	Bond Future			95.37007	95.37007	98.07539	98.07539			0.00	0	
I2050	On	06/05/2021	Bond Future			96.52937	96.52937	99.26760	99.26760			0.00	0	
Total I2050 Future												0.00	0	16,7
Total For I2050												0.00	0	16,7
R186	On	06/08/2020	Bond Future			7.69994	115.34278	7.63019	115.71888		8.95	54,903,163.28	476	69,0
R186	On	05/11/2020	Bond Future			7.87959	116.57581	7.80582	116.95650		10.04	0.00	0	
R186	On	04/02/2021	Bond Future			8.05863	112.65270	7.98046	113.03830		9.62	0.00	0	
R186	On	06/05/2021	Bond Future			8.25000	113.99662	8.16703	114.38708		8.44	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R186 Future												54,903,163.28	476	69,03
R186	On	06/08/2020	Bond Future	8.00	Put			639.13000	0.63913	737,250	9.10	0.00	0	15,11
R186	On	06/08/2020	Bond Future	8.25	Put			356.50000	0.35650	415,980	9.34	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			272.13000	0.27213	318,830	9.45	0.00	0	
R186	On	06/08/2020	Bond Future	7.45	Call			947.03000	0.94703	791,210	8.79	0.00	0	2,50
R186	On	06/08/2020	Bond Future	7.45	Put			1,925.93000	1.92593	2,146,210	8.79	0.00	0	2,50
R186	On	06/08/2020	Bond Future	9.00	Put			42.24000	0.04224	50,560	9.87	0.00	0	
R186	On	06/08/2020	Bond Future	9.00	Call			7,148.97000	7.14897	6,781,190	9.87	0.00	0	90
R186	On	06/08/2020	Bond Future	8.37	Put			265.47000	0.26547	311,140	9.47	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			4,220.79000	4.22079	3,889,320	9.48	0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Put			258.88000	0.25888	303,510	9.48	0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			4,130.65000	4.13065	3,801,250	9.45	0.00	0	
R186	On	06/08/2020	Bond Future	8.00	Call			2,615.36000	2.61536	2,337,380	9.10	0.00	0	90
R186	On	06/08/2020	Bond Future	8.25	Call			3,644.16000	3.64416	3,327,540	9.34	0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Call			4,175.70000	4.17570	3,845,270	9.47	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			1,236.21000	1.23621	1,331,790	10.41	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			5,533.82000	5.53382	5,247,910	10.42	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			1,223.70000	1.22370	1,318,480	10.42	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			1,167.40000	1.16740	1,055,350	9.76	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			2,723.48000	2.72348	2,898,980	9.99	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			628.05000	0.62805	682,130	10.71	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.65	Call			5,497.09000	5.49709	5,211,980	10.41	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Put			2,344.11000	2.34411	2,501,990	10.04	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			3,342.70000	3.34270	3,119,890	10.04	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			5,433.81000	5.43381	5,702,450	9.76	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			5,460.21000	5.46021	5,175,910	10.41	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			1,248.60000	1.24860	1,344,990	10.41	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			2,900.07000	2.90007	2,694,880	9.99	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.34	Put			1,682.89000	1.68289	1,805,850	10.20	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			4,403.17000	4.40317	4,145,440	10.20	0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			7,841.33000	7.84133	7,514,720	10.71	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			2,981.45000	2.98145	3,148,440	9.68	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			3,891.43000	3.89143	3,671,950	9.68	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			2,959.36000	2.95936	3,125,480	9.68	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			3,837.49000	3.83749	3,619,760	9.67	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			3,003.30000	3.00330	3,171,170	9.67	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Call			3,864.59000	3.86459	3,645,980	9.68	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			11,906.22000	11.90622	11,551,940	9.00	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			446.73000	0.44673	482,910	9.00	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 Intert
R186	On	06/05/2021	Bond Future	10.78	Call			11,942.72000	11.94272	11,588,120	9.00	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			442.20000	0.44220	478,060	9.00	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			11,869.75000	11.86975	11,515,780	9.00	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			451.31000	0.45131	487,800	9.00	0.00	0	
Total R186 Option												0.00	0	34,87
Total For R186												54,903,163.28	476	103,90
R197	On	06/08/2020	Bond Future			307.79070	307.79070	307.91118	307.91118			0.00	0	2,56
R197	On	05/11/2020	Bond Future			311.15628	311.15628	311.27966	311.27966			0.00	0	
R197	On	04/02/2021	Bond Future			307.01493	307.01493	307.05033	307.05033			0.00	0	
R197	On	06/05/2021	Bond Future			310.74714	310.74714	310.78364	310.78364			0.00	0	
Total R197 Future												0.00	0	2,56
Total For R197												0.00	0	2,56
R202	On	06/08/2020	Bond Future			211.00480	211.00480	215.41900	215.41900			55,916,272.00	265	7,60
R202	On	05/11/2020	Bond Future			213.31225	213.31225	217.77563	217.77563			0.00	0	
R202	On	04/02/2021	Bond Future			211.68394	211.68394	216.15342	216.15342			0.00	0	
R202	On	06/05/2021	Bond Future			214.25701	214.25701	218.78092	218.78092			0.00	0	
Total R202 Future												55,916,272.00	265	7,60
Total For R202												55,916,272.00	265	7,60
R2023	On	06/08/2020	Bond Future			5.05489	109.84861	5.01394	109.94941		2.75	0.00	0	32,36
R2023	On	05/11/2020	Bond Future			5.13801	107.11591	5.09199	107.21835		2.96	0.00	0	
R2023	On	04/02/2021	Bond Future			5.20105	108.36553	5.14862	108.46962		2.77	0.00	0	
R2023	On	06/05/2021	Bond Future			5.25475	105.74689	5.19445	105.85246		2.42	0.00	0	
Total R2023 Future												0.00	0	32,36
R2023	On	06/08/2020	Bond Future	7.27	Call			5,379.09000	5.37909	5,278,290	3.11	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Put			0.00000	0.00000	0,000	3.11	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Call			5,402.16000	5.40216	5,301,360	3.11	0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Put			0.00000	0.00000	0,000	3.11	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call			5,356.01000	5.35601	5,255,210	3.11	0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put			0.00000	0.00000	0,000	3.11	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			5,117.52000	5.11752	5,015,760	3.38	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			5.91000	0.00591	6,590	3.38	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			5,138.26000	5.13826	5,036,490	3.38	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			5.73000	0.00573	6,400	3.38	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			5,096.79000	5.09679	4,995,050	3.38	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			6.09000	0.00609	6,790	3.38	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			2,576.74000	2.57674	2,490,610	3.08	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			263.09000	0.26309	281,050	3.08	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			2,592.41000	2.59241	2,506,080	3.08	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2023	On	04/02/2021	Bond Future	6.34	Put		259.46000	0.25946	277,220	3.08	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call		2,561.10000	2.56110	2,475,170	3.08	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put		266.76000	0.26676	284,920	3.08	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call		4,120.67000	4.12067	4,020,910	2.69	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put		65.74000	0.06574	71,550	2.69	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call		4,136.30000	4.13630	4,036,460	2.69	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put		64.74000	0.06474	70,470	2.69	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call		4,105.05000	4.10505	4,005,370	2.69	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put		66.75000	0.06675	72,640	2.69	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											0.00	0	32,36
R2030	On	06/08/2020	Bond Future			9.26212	92.41126	9.24906	92.48825	14.43	6,191,554.42	67	106,45
R2030	On	05/11/2020	Bond Future			9.44976	93.39980	9.43606	93.47814	16.13	0.00	0	
R2030	On	04/02/2021	Bond Future			9.64095	90.48460	9.62657	90.56426	15.78	0.00	0	
R2030	On	06/05/2021	Bond Future			9.84213	91.56462	9.82707	91.64542	13.74	0.00	0	
Total R2030 Future											6,191,554.42	67	106,45
R2030	On	06/08/2020	Bond Future	9.10	Call		1,353.13000	1.35313	1,299,740	14.00	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put		2,237.85000	2.23785	2,261,450	14.00	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call		1,379.45000	1.37945	1,325,570	14.01	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Put		2,204.47000	2.20447	2,227,580	14.01	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call		1,327.12000	1.32712	1,274,210	13.99	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call		216.17000	0.21617	198,840	13.42	0.00	0	80
R2030	On	06/08/2020	Bond Future	8.86	Put		3,146.24000	3.14624	3,182,270	13.70	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call		813.61000	0.81361	772,650	13.70	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Put		1,330.45000	1.33045	1,340,740	14.35	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Call		2,331.54000	2.33154	2,264,840	14.35	0.00	0	
R2030	On	06/08/2020	Bond Future	9.05	Call		1,226.19000	1.22619	1,175,270	13.93	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.20	Put		1,919.41000	1.91941	1,938,320	14.13	0.00	0	2,50
R2030	On	06/08/2020	Bond Future	9.20	Call		1,629.44000	1.62944	1,571,360	14.13	0.00	0	30
R2030	On	06/08/2020	Bond Future	8.50	Put		4,881.80000	4.88180	4,935,900	13.42	0.00	0	
R2030	On	06/08/2020	Bond Future	8.50	Call		321.82000	0.32182	298,930	13.42	0.00	0	30
R2030	On	06/08/2020	Bond Future	8.36	Put		5,660.74000	5.66074	5,720,400	13.42	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call		4,968.43000	4.96843	4,889,830	15.18	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put		91.41000	0.09141	89,220	15.98	0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Call		8,152.86000	8.15286	8,073,680	15.98	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.75	Put		719.91000	0.71991	721,830	14.70	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call		3,613.68000	3.61368	3,538,610	14.70	0.00	0	40
R2030	On	06/08/2020	Bond Future	9.05	Put		2,410.16000	2.41016	2,436,230	13.93	0.00	0	
R2030	On	06/08/2020	Bond Future	10.87	Put		55.99000	0.05599	54,280	15.98	3,039.68	56	60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2030 On 06/08/2020 Bond Future	10.00	Put			440.46000	0.44046	439,220	15.09		0.00	0	
R2030 On 06/08/2020 Bond Future	10.00	Call			4,733.85000	4.73385	4,655,620	15.09		0.00	0	4,
R2030 On 06/08/2020 Bond Future	10.75	Put			79.37000	0.07937	77,320	15.98		0.00	0	
R2030 On 06/08/2020 Bond Future	10.75	Call			8,401.71000	8.40171	8,322,670	15.98		0.00	0	
R2030 On 06/08/2020 Bond Future	10.05	Put			398.59000	0.39859	396,980	15.18		0.00	0	
R2030 On 06/08/2020 Bond Future	11.47	Put			7.89000	0.00789	7,420	15.98	207.76		28	6,
R2030 On 06/08/2020 Bond Future	11.25	Call			10,890.03000	10.89003	10,812,230	15.98		0.00	0	
R2030 On 06/08/2020 Bond Future	11.25	Put			16.88000	0.01688	16,070	15.98		0.00	0	
R2030 On 06/08/2020 Bond Future	10.21	Put			287.83000	0.28783	285,440	15.46		0.00	0	
R2030 On 06/08/2020 Bond Future	10.21	Call			5,734.65000	5.73465	5,655,270	15.46	158,347.56		28	6,
R2030 On 06/08/2020 Bond Future	10.87	Call			9,000.13000	9.00013	8,921,430	15.98		0.00	0	
R2030 On 06/08/2020 Bond Future	9.09	Put			2,271.59000	2.27159	2,295,670	13.99		0.00	0	
R2030 On 06/08/2020 Bond Future	9.95	Call			4,502.80000	4.50280	4,425,020	15.01		0.00	0	
R2030 On 06/08/2020 Bond Future	9.95	Put			487.01000	0.48701	486,220	15.01		0.00	0	5,8,
R2030 On 06/08/2020 Bond Future	10.40	Call			6,667.09000	6.66709	6,587,410	15.80		0.00	0	
R2030 On 06/08/2020 Bond Future	10.40	Put			193.85000	0.19385	191,160	15.80		0.00	0	
R2030 On 06/08/2020 Bond Future	11.47	Call			11,970.66000	11.97066	11,893,200	15.98		0.00	0	
R2030 On 05/11/2020 Bond Future	8.36	Put			7,691.13000	7.69113	7,739,440	15.44		0.00	0	
R2030 On 05/11/2020 Bond Future	8.36	Call			1,255.08000	1.25508	1,225,050	15.44		0.00	0	14,1,
R2030 On 05/11/2020 Bond Future	8.86	Put			5,528.26000	5.52826	5,565,070	15.68		0.00	0	
R2030 On 05/11/2020 Bond Future	8.86	Call			2,153.63000	2.15363	2,112,100	15.68		0.00	0	14,1,
R2030 On 05/11/2020 Bond Future	9.86	Call			4,965.53000	4.96553	4,903,650	16.43		0.00	0	
R2030 On 05/11/2020 Bond Future	9.38	Put			3,780.40000	3.78040	3,805,710	16.05		0.00	0	
R2030 On 05/11/2020 Bond Future	10.37	Put			1,717.41000	1.71741	1,726,850	17.10		0.00	0	15,6,
R2030 On 05/11/2020 Bond Future	9.39	Call			3,487.41000	3.48741	3,434,170	16.06		0.00	0	
R2030 On 05/11/2020 Bond Future	9.39	Put			3,751.41000	3.75141	3,776,510	16.06		0.00	0	
R2030 On 05/11/2020 Bond Future	9.40	Call			3,515.98000	3.51598	3,462,540	16.06		0.00	0	
R2030 On 05/11/2020 Bond Future	9.40	Put			3,722.58000	3.72258	3,747,480	16.06		0.00	0	
R2030 On 05/11/2020 Bond Future	9.38	Call			3,458.95000	3.45895	3,405,920	16.05		0.00	0	
R2030 On 05/11/2020 Bond Future	10.06	Put			2,199.46000	2.19946	2,212,850	16.67		0.00	0	1,0,
R2030 On 05/11/2020 Bond Future	8.53	Put			6,893.78000	6.89378	6,938,340	15.46		0.00	0	
R2030 On 05/11/2020 Bond Future	8.53	Call			1,512.80000	1.51280	1,479,020	15.46		0.00	0	15,6,
R2030 On 05/11/2020 Bond Future	9.03	Put			4,904.07000	4.90407	4,936,950	15.80		0.00	0	
R2030 On 05/11/2020 Bond Future	9.03	Call			2,541.96000	2.54196	2,496,500	15.80		0.00	0	15,6,
R2030 On 05/11/2020 Bond Future	10.37	Call			6,862.21000	6.86221	6,793,310	17.10		0.00	0	
R2030 On 05/11/2020 Bond Future	10.47	Put			1,585.94000	1.58594	1,594,300	17.25		0.00	0	3,0,
R2030 On 05/11/2020 Bond Future	8.34	Put			7,788.54000	7.78854	7,837,280	15.44		0.00	0	
R2030 On 05/11/2020 Bond Future	8.34	Call			1,227.39000	1.22739	1,197,790	15.44		0.00	0	1,0,
R2030 On 05/11/2020 Bond Future	9.04	Put			4,869.16000	4.86916	4,901,820	15.81		0.00	0	
R2030 On 05/11/2020 Bond Future	9.04	Call			2,566.17000	2.56617	2,520,490	15.81		0.00	0	1,0,

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 05/11/2020 Bond Future	10.06	Call			5,679.70000	5.67970	5,614,750	16.67		0.00	0	
R2030 On 05/11/2020 Bond Future	9.61	Put			3,155.43000	3.15543	3,176,250	16.21		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	8.73	Put			6,041.40000	6.04140	6,081,260	15.59		0.00	0	
R2030 On 05/11/2020 Bond Future	8.73	Call			1,882.89000	1.88289	1,844,410	15.59		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	9.23	Put			4,236.33000	4.23633	4,264,780	15.95		0.00	0	
R2030 On 05/11/2020 Bond Future	9.23	Call			3,047.47000	3.04747	2,997,580	15.95		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	10.47	Call			7,258.83000	7.25883	7,188,850	17.25		0.00	0	
R2030 On 05/11/2020 Bond Future	9.86	Put			2,581.65000	2.58165	2,598,110	16.43		0.00	0	14,10
R2030 On 05/11/2020 Bond Future	8.10	Put			9,007.95000	9.00795	9,061,660	15.44		0.00	0	
R2030 On 05/11/2020 Bond Future	8.10	Call			929.32000	0.92932	904,690	15.44		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	8.85	Put			5,566.65000	5.56665	5,603,690	15.67		0.00	0	
R2030 On 05/11/2020 Bond Future	8.85	Call			2,132.02000	2.13202	2,090,720	15.67		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	9.61	Call			4,143.51000	4.14351	4,085,990	16.21		0.00	0	
R2030 On 04/02/2021 Bond Future	9.12	Put			5,999.31000	5.99931	6,036,000	15.38		0.00	0	
R2030 On 04/02/2021 Bond Future	9.12	Call			3,133.80000	3.13380	3,090,830	15.38		0.00	0	1,00
R2030 On 04/02/2021 Bond Future	8.37	Put			9,051.24000	9.05124	9,101,040	15.17		0.00	0	
R2030 On 04/02/2021 Bond Future	8.37	Call			1,723.29000	1.72329	1,693,430	15.17		0.00	0	1,00
R2030 On 04/02/2021 Bond Future	8.36	Put			9,098.06000	9.09806	9,148,020	15.17		0.00	0	
R2030 On 04/02/2021 Bond Future	9.16	Put			5,862.81000	5.86281	5,898,790	15.41		0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Call			3,251.57000	3.25157	3,207,710	15.41		0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Put			5,829.05000	5.82905	5,864,850	15.41		0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Call			3,204.17000	3.20417	3,160,670	15.40		0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Put			5,896.72000	5.89672	5,932,880	15.40		0.00	0	
R2030 On 04/02/2021 Bond Future	8.36	Call			1,708.77000	1.70877	1,679,070	15.17		0.00	0	80
R2030 On 04/02/2021 Bond Future	8.86	Put			6,945.02000	6.94502	6,986,380	15.23		0.00	0	
R2030 On 04/02/2021 Bond Future	8.86	Call			2,562.94000	2.56294	2,524,640	15.23		0.00	0	80
R2030 On 04/02/2021 Bond Future	10.20	Call			6,210.54000	6.21054	6,150,580	16.14		0.00	0	
R2030 On 04/02/2021 Bond Future	10.20	Put			3,103.65000	3.10365	3,123,350	16.14		0.00	0	1,80
R2030 On 04/02/2021 Bond Future	9.16	Call			3,227.82000	3.22782	3,184,140	15.41		0.00	0	
R2030 On 06/05/2021 Bond Future	7.97	Put			11,892.46000	11.89246	11,952,460	13.10		0.00	0	
R2030 On 06/05/2021 Bond Future	7.97	Call			1,161.22000	1.16122	1,140,420	13.10		0.00	0	70
R2030 On 06/05/2021 Bond Future	9.92	Call			4,886.50000	4.88650	4,835,450	13.69		0.00	0	
R2030 On 06/05/2021 Bond Future	9.92	Put			4,389.41000	4.38941	4,419,160	13.69		0.00	0	70
R2030 On 06/05/2021 Bond Future	9.22	Call			3,096.45000	3.09645	3,056,560	13.23		0.00	0	
R2030 On 06/05/2021 Bond Future	11.71	Put			1,429.10000	1.42910	1,439,370	14.65		0.00	0	
R2030 On 06/05/2021 Bond Future	10.74	Put			2,748.53000	2.74853	2,767,610	14.35		0.00	0	
R2030 On 06/05/2021 Bond Future	11.69	Call			10,764.04000	10.76404	10,693,650	14.65		0.00	0	
R2030 On 06/05/2021 Bond Future	11.69	Put			1,450.91000	1.45091	1,461,320	14.65		0.00	0	
R2030 On 06/05/2021 Bond Future	11.70	Call			10,799.58000	10.79958	10,729,120	14.65		0.00	0	
R2030 On 06/05/2021 Bond Future	11.70	Put			1,439.97000	1.43997	1,450,310	14.65		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	06/05/2021	Bond Future	11.71	Call			10.83515000	10.83515	10,764,620	14.65	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			6,433.90000	6.43390	6,474,810	13.23	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call			5,232.31000	5.23231	5,179,510	13.77	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			4,098.62000	4.09862	4,126,620	13.77	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			6,674.61000	6.67461	6,716,700	13.19	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			2,942.04000	2.94204	2,903,330	13.19	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call			7,479.84000	7.47984	7,418,120	14.35	0.00	0	
Total R2030 Option												161,595.00	112	133,02
Total For R2030												6,353,149.42	179	239,51
R2032	On	06/08/2020	Bond Future			10.14751	90.21269	10.16003	90.13592		16.74	2,255,317.25	25	104,95
R2032	On	05/11/2020	Bond Future			10.35321	87.03244	10.36617	86.95529		19.46	0.00	0	
R2032	On	04/02/2021	Bond Future			10.56008	88.04851	10.57351	87.97088		18.26	0.00	0	
R2032	On	06/05/2021	Bond Future			10.77398	84.95193	10.78795	84.87356		16.71	0.00	0	
Total R2032 Future												2,255,317.25	25	104,95
R2032	On	06/08/2020	Bond Future	9.29	Put			5,873.81000	5.87381	5,795,050	15.50	0.00	0	
R2032	On	06/08/2020	Bond Future	9.29	Call			310.14000	0.31014	308,150	15.50	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.91	Call			1,325.49000	1.32549	1,332,600	16.31	0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put			2,876.42000	2.87642	2,806,760	16.31	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.47	Call			499.19000	0.49919	498,320	15.66	0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put			4,872.74000	4.87274	4,795,100	15.66	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Call			474.75000	0.47475	473,700	15.64	0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put			4,979.50000	4.97950	4,901,680	15.64	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Put			9,051.02000	9.05102	8,972,510	15.47	0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Call			69.00000	0.06900	67,260	15.47	0.00	0	80
R2032	On	06/08/2020	Bond Future	9.46	Call			486.90000	0.48690	485,940	15.65	0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Put			4,926.02000	4.92602	4,848,290	15.65	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put			9,200.30000	9.20030	9,130,010	18.52	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call			1,259.47000	1.25947	1,266,330	18.52	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	9.61	Put			6,758.64000	6.75864	6,694,380	18.62	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Put			7,526.02000	7.52602	7,459,460	18.52	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call			1,764.85000	1.76485	1,775,440	18.52	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call			6,495.61000	6.49561	6,533,620	20.17	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call			2,446.92000	2.44692	2,462,160	18.77	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put			6,096.55000	6.09655	6,034,640	18.77	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call			2,400.69000	2.40069	2,415,620	18.75	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put			2,550.93000	2.55093	2,510,270	20.03	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Put			10,136.12000	10.13612	10,064,280	18.52	0.00	0	
R2032	On	05/11/2020	Bond Future	8.94	Call			1,045.04000	1.04504	1,050,350	18.52	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.61	Call			2,093.59000	2.09359	2,106,480	18.62	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 Intert
R2032	On	05/11/2020	Bond Future	10.99	Call		6,154.73000	6.15473	6,191,220	20.03		0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		6,176.39000	6.17639	6,114,170	18.75		0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		2,389.22000	2.38922	2,350,080	20.17		0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		2,423.74000	2.42374	2,438,830	18.76		0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		6,136.37000	6.13637	6,074,310	18.76		0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		8,361.98000	8.36198	8,301,370	17.48		0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		2,619.20000	2.61920	2,636,350	17.48		0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		8,317.67000	8.31767	8,257,190	17.48		0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		2,581.62000	2.58162	2,598,530	17.48		0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		8,406.43000	8.40643	8,345,710	17.48		0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		1,339.35000	1.33935	1,347,900	17.48		0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		9,907.90000	9.90790	9,843,520	17.48		0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		2,028.71000	2.02871	2,041,960	17.48		0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call		5,726.40000	5.72640	5,759,910	18.32		0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		4,318.70000	4.31870	4,274,580	18.32		0.00	0	80
R2032	On	04/02/2021	Bond Future	9.62	Call		2,600.37000	2.60037	2,617,390	17.48		0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		12,555.93000	12.55593	12,486,850	17.48		0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Call		9,559.58000	9.55958	9,609,180	17.80		0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		2,575.65000	2.57565	2,546,880	17.80		0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		9,592.86000	9.59286	9,642,580	17.80		0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		2,559.23000	2.55923	2,530,580	17.80		0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		9,526.34000	9.52634	9,575,820	17.80		0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		2,592.17000	2.59217	2,563,280	17.80		0.00	0	
Total R2032 Option												0.00	0	16,80
Total For R2032												2,255,317.25	25	121,75
R2035	On	06/08/2020	Bond Future			10.78966	90.07136	10.86850	89.56089	18.72		11,619,205.44	129	99,77
R2035	On	05/11/2020	Bond Future			11.00161	86.56011	11.08358	86.04466	21.57		0.00	0	
R2035	On	04/02/2021	Bond Future			11.21954	87.57021	11.30493	87.04913	20.24		0.00	0	
R2035	On	06/05/2021	Bond Future			11.43611	84.13632	11.52501	83.60927	18.71		0.00	0	
Total R2035 Future												11,619,205.44	129	99,77
R2035	On	06/08/2020	Bond Future	9.93	Put		6,691.83000	6.69183	6,235,780	17.13		0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Put		12,716.77000	12.71677	12,210,960	17.13		0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Call		21.50000	0.02150	26,160	17.13		0.00	0	50
R2035	On	06/08/2020	Bond Future	9.92	Call		304.04000	0.30404	357,250	17.13		0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put		6,755.54000	6.75554	6,298,280	17.13		0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call		312.02000	0.31202	366,440	17.13		0.00	0	
R2035	On	06/08/2020	Bond Future	8.75	Put		15,435.08000	15.43508	14,925,830	17.13		0.00	0	
R2035	On	06/08/2020	Bond Future	8.75	Call		5.31000	0.00531	6,530	17.13		0.00	0	3,00
R2035	On	06/08/2020	Bond Future	9.91	Call		296.23000	0.29623	348,240	17.13		0.00	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
R2035 On 06/08/2020 Bond Future	9.91	Put			6,819.49000	6.81949	6,361,030	17.13		0.00	0	
R2035 On 06/08/2020 Bond Future	10.45	Call			1,080.98000	1.08098	1,227,950	17.80		0.00	0	
R2035 On 06/08/2020 Bond Future	10.45	Put			3,842.88000	3.84288	3,479,380	17.80		0.00	0	50
R2035 On 06/08/2020 Bond Future	9.67	Put			8,422.50000	8.42250	7,940,820	17.13		0.00	0	
R2035 On 06/08/2020 Bond Future	9.67	Call			152.23000	0.15223	181,020	17.13		0.00	0	50
R2035 On 06/08/2020 Bond Future	9.00	Put			13,423.83000	13.42383	12,916,700	17.13		0.00	0	
R2035 On 06/08/2020 Bond Future	9.00	Call			15.13000	0.01513	18,470	17.13		0.00	0	24,70
R2035 On 05/11/2020 Bond Future	10.34	Call			2,350.59000	2.35059	2,520,990	20.45		0.00	0	
R2035 On 05/11/2020 Bond Future	10.34	Put			7,201.68000	7.20168	6,856,630	20.45		0.00	0	
R2035 On 05/11/2020 Bond Future	10.32	Call			2,304.20000	2.30420	2,472,230	20.42		0.00	0	
R2035 On 05/11/2020 Bond Future	10.32	Put			7,291.37000	7.29137	6,943,950	20.42		0.00	0	
R2035 On 05/11/2020 Bond Future	10.33	Call			2,327.33000	2.32733	2,496,550	20.44		0.00	0	
R2035 On 05/11/2020 Bond Future	10.33	Put			7,246.42000	7.24642	6,900,190	20.44		0.00	0	
R2035 On 04/02/2021 Bond Future	10.14	Put			10,042.35000	10.04235	9,679,620	19.27		0.00	0	60
R2035 On 04/02/2021 Bond Future	10.05	Call			2,336.81000	2.33681	2,487,300	19.27		0.00	0	
R2035 On 04/02/2021 Bond Future	10.05	Put			10,504.95000	10.50495	10,134,360	19.27		0.00	0	
R2035 On 04/02/2021 Bond Future	11.14	Put			5,961.14000	5.96114	5,693,240	19.90		0.00	0	60
R2035 On 04/02/2021 Bond Future	10.06	Call			2,354.38000	2.35438	2,505,740	19.27		0.00	0	
R2035 On 04/02/2021 Bond Future	10.06	Put			10,452.89000	10.45289	10,083,170	19.27		0.00	0	
R2035 On 04/02/2021 Bond Future	10.04	Call			2,319.33000	2.31933	2,468,950	19.27		0.00	0	
R2035 On 04/02/2021 Bond Future	10.04	Put			10,557.18000	10.55718	10,185,720	19.27		0.00	0	
R2035 On 04/02/2021 Bond Future	10.14	Call			2,498.14000	2.49814	2,656,490	19.27		0.00	0	
R2035 On 04/02/2021 Bond Future	11.14	Call			4,950.33000	4.95033	5,203,510	19.90		0.00	0	
R2035 On 06/05/2021 Bond Future	12.37	Call			8,512.27000	8.51227	8,855,590	19.36		0.00	0	
R2035 On 06/05/2021 Bond Future	12.37	Put			3,742.91000	3.74291	3,559,180	19.36		0.00	0	
R2035 On 06/05/2021 Bond Future	12.02	Put			4,453.05000	4.45305	4,243,270	18.95		0.00	0	70
R2035 On 06/05/2021 Bond Future	11.32	Call			5,127.42000	5.12742	5,385,750	18.34		0.00	0	
R2035 On 06/05/2021 Bond Future	11.32	Put			6,350.39000	6.35039	6,081,670	18.34		0.00	0	70
R2035 On 06/05/2021 Bond Future	12.36	Call			8,476.28000	8.47628	8,818,900	19.35		0.00	0	
R2035 On 06/05/2021 Bond Future	12.36	Put			3,760.92000	3.76092	3,576,490	19.35		0.00	0	
R2035 On 06/05/2021 Bond Future	10.24	Put			10,741.84000	10.74184	10,377,380	17.86		0.00	0	
R2035 On 06/05/2021 Bond Future	10.24	Call			2,612.75000	2.61275	2,775,340	17.86		0.00	0	70
R2035 On 06/05/2021 Bond Future	12.35	Call			8,440.61000	8.44061	8,782,520	19.34		0.00	0	
R2035 On 06/05/2021 Bond Future	12.35	Put			3,779.30000	3.77930	3,594,160	19.34		0.00	0	
R2035 On 06/05/2021 Bond Future	12.02	Call			7,298.38000	7.29838	7,615,650	18.95		0.00	0	
Total R2035 Option										0.00	0	32,94
Total For R2035										11,619,205.44	129	132,71
R2037 On 06/08/2020 Bond Future			11.04547	81.14851	11.14986	80.48526		21.04		81,148,510.00	1,000	103,30
R2037 On 05/11/2020 Bond Future			11.25106	82.01669	11.35953	81.34678		23.16		0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	04/02/2021	Bond Future			11.46215	78.71861	11.57509	78.04121		22.92	0.00	0	
R2037	On	06/05/2021	Bond Future			11.68042	79.65860	11.79804	78.97332		20.03	0.00	0	
Total R2037 Future												81,148,510.00	1,000	103,61
R2037	On	06/08/2020	Bond Future	9.87	Call			138.15000	0.13815	175,390	19.35	0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put			8,883.93000	8.88393	8,257,920	19.35	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call			142.22000	0.14222	180,410	19.35	0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put			8,814.18000	8.81418	8,189,120	19.35	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call			134.19000	0.13419	170,480	19.35	0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put			8,953.87000	8.95387	8,326,910	19.35	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call			1,638.47000	1.63847	1,810,050	21.94	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put			9,414.64000	9.41464	8,916,310	21.94	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call			1,654.44000	1.65444	1,827,320	21.94	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put			9,359.90000	9.35990	8,862,870	21.94	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call			1,622.61000	1.62261	1,792,890	21.94	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put			9,469.58000	9.46958	8,969,950	21.94	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			4,480.75000	4.48075	4,204,440	23.15	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			6,780.03000	6.78003	7,181,120	23.15	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call			6,553.23000	6.55323	6,946,740	23.08	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			4,653.81000	4.65381	4,369,920	23.08	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put			9,730.31000	9.73031	9,278,150	21.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			10,689.33000	10.68933	10,215,720	21.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			2,383.38000	2.38338	2,584,960	21.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			10,793.77000	10.79377	10,317,950	21.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			10,380.01000	10.38001	9,913,090	21.89	0.00	0	;
R2037	On	04/02/2021	Bond Future	9.65	Put			14,362.62000	14.36262	13,823,540	21.89	0.00	0	;
R2037	On	04/02/2021	Bond Future	9.65	Call			1,469.99000	1.46999	1,608,310	21.89	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.28	Call			2,400.64000	2.40064	2,603,330	21.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			10,741.46000	10.74146	10,266,750	21.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			2,417.99000	2.41799	2,621,780	21.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call			2,763.36000	2.76336	2,988,600	21.89	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call			12,963.26000	12.96326	13,514,330	24.49	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			1,600.94000	1.60094	1,474,610	24.49	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call			3,546.01000	3.54601	3,815,200	21.99	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			8,056.70000	8.05670	7,648,490	21.99	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.35	Call			2,523.82000	2.52382	2,734,300	21.89	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			7,747.82000	7.74782	8,176,410	20.46	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			4,274.88000	4.27488	4,018,190	20.46	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call			7,781.13000	7.78113	8,210,660	20.48	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			4,254.36000	4.25436	3,998,610	20.48	0.00	0	

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	Call			7,814.48000	7.81448	8,244,950	20.49	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			4,233.93000	4.23393	3,979,120	20.49	0.00	0	
Total R2037 Option												0.00	0	1,25
Total For R2037												81,148,510.00	1,000	104,91
R2040	On	06/08/2020	Bond Future			11.23016	82.79431	11.33459	82.09709		21.78	0.00	0	55,86
R2040	On	05/11/2020	Bond Future			11.43510	83.68013	11.54371	82.97587		23.68	0.00	0	
R2040	On	04/02/2021	Bond Future			11.64576	80.15118	11.75895	79.43905		23.47	0.00	0	
R2040	On	06/05/2021	Bond Future			11.86320	81.10833	11.98118	80.38797		20.61	0.00	0	
Total R2040 Future												0.00	0	55,86
R2040	On	06/08/2020	Bond Future	10.03	Call			130.02000	0.13002	165,730	19.85	0.00	0	
R2040	On	06/08/2020	Bond Future	10.03	Put			9,578.54000	9.57854	8,917,030	19.85	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Call			133.97000	0.13397	170,640	19.85	0.00	0	
R2040	On	06/08/2020	Bond Future	10.04	Put			9,503.55000	9.50355	8,843,000	19.85	0.00	0	
R2040	On	06/08/2020	Bond Future	10.02	Call			126.18000	0.12618	160,940	19.85	0.00	0	
R2040	On	06/08/2020	Bond Future	9.57	Call			27.94000	0.02794	36,770	19.85	0.00	0	86
R2040	On	06/08/2020	Bond Future	10.07	Put			9,279.83000	9.27983	8,622,280	19.85	0.00	0	
R2040	On	06/08/2020	Bond Future	10.07	Call			146.41000	0.14641	186,080	19.85	0.00	0	86
R2040	On	06/08/2020	Bond Future	10.79	Call			900.99000	0.90099	1,079,520	20.30	0.00	0	
R2040	On	06/08/2020	Bond Future	10.79	Put			4,645.36000	4.64536	4,126,670	20.30	0.00	0	86
R2040	On	06/08/2020	Bond Future	10.02	Put			9,653.74000	9.65374	8,991,280	19.85	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Call			1,025.21000	1.02521	1,221,250	20.44	0.00	0	
R2040	On	06/08/2020	Bond Future	10.85	Put			4,343.62000	4.34362	3,842,440	20.44	0.00	0	12,45
R2040	On	06/08/2020	Bond Future	11.26	Call			2,142.40000	2.14240	2,465,570	21.39	0.00	0	
R2040	On	06/08/2020	Bond Future	11.26	Put			2,639.41000	2.63941	2,265,360	21.39	0.00	0	57
R2040	On	06/08/2020	Bond Future	9.57	Put			13,227.06000	13.22706	12,538,670	19.85	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Put			6,653.51000	6.65351	6,224,780	22.62	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call			3,025.39000	3.02539	3,300,920	22.62	0.00	0	2,21
R2040	On	05/11/2020	Bond Future	9.73	Put			14,019.07000	14.01907	13,415,820	22.23	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call			821.40000	0.82140	922,410	22.23	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put			10,677.35000	10.67735	10,132,650	22.23	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put			10,132.12000	10.13212	9,599,500	22.23	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call			1,551.61000	1.55161	1,720,530	22.23	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put			10,251.78000	10.25178	9,716,440	22.23	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call			1,125.44000	1.12544	1,256,190	22.23	0.00	0	2,21
R2040	On	05/11/2020	Bond Future	11.50	Call			4,536.13000	4.53613	4,892,080	23.38	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put			4,818.36000	4.81836	4,470,050	23.38	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.31	Call			1,567.52000	1.56752	1,737,800	22.23	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put			10,191.84000	10.19184	9,657,860	22.23	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call			1,583.55000	1.58355	1,755,190	22.23	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	05/11/2020	Bond Future	10.23	Call		1,443.36000	1.44336	1,602,920	22.23	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.70	Call		5,202.32000	5.20232	5,588,790	23.62	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		4,206.17000	4.20617	3,888,380	23.62	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put		15,728.99000	15.72899	15,104,060	22.23	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		615.35000	0.61535	694,680	22.23	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put		12,149.36000	12.14936	11,575,850	22.23	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		17,588.47000	17.58847	16,986,910	22.29	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		1,083.06000	1.08306	1,193,630	22.29	0.00	0	500
R2040	On	04/02/2021	Bond Future	10.24	Put		12,558.06000	12.55806	12,031,270	22.29	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		2,067.64000	2.06764	2,252,980	22.29	0.00	0	500
R2040	On	04/02/2021	Bond Future	11.57	Call		5,163.71000	5.16371	5,516,010	22.98	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		11,621.73000	11.62173	11,113,290	22.29	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		5,812.69000	5.81269	5,474,150	23.19	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.41	Call		2,355.50000	2.35550	2,560,360	22.29	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		11,564.80000	11.56480	11,057,530	22.29	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		2,373.21000	2.37321	2,579,250	22.29	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		11,508.05000	11.50805	11,001,960	22.29	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		2,337.87000	2.33787	2,541,560	22.29	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		6,358.32000	6.35832	5,998,490	22.98	0.00	0	500
R2040	On	04/02/2021	Bond Future	9.57	Put		17,001.55000	17.00155	16,406,980	22.29	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		1,167.23000	1.16723	1,284,790	22.29	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.07	Put		13,605.53000	13.60553	13,060,080	22.29	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		1,804.52000	1.80452	1,971,200	22.29	0.00	0	800
R2040	On	04/02/2021	Bond Future	11.74	Call		5,694.19000	5.69419	6,067,780	23.19	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		7,524.41000	7.52441	7,959,190	20.79	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		4,822.83000	4.82283	4,537,250	20.79	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		7,458.17000	7.45817	7,890,860	20.77	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		4,871.13000	4.87113	4,583,460	20.77	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call		7,491.41000	7.49141	7,925,140	20.78	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		4,847.07000	4.84707	4,560,440	20.78	0.00	0	
Total R2040 Option											0.00	0	33,770
Total For R2040											0.00	0	89,640
R2044	On	06/08/2020	Bond Future			11.33792	79.16841	11.44744	78.44295	22.81	0.00	0	77,110
R2044	On	05/11/2020	Bond Future			11.53825	80.01543	11.65224	79.28262	24.85	0.00	0	
R2044	On	04/02/2021	Bond Future			11.74421	76.56891	11.86310	75.82788	24.63	0.00	0	
R2044	On	06/05/2021	Bond Future			11.95655	77.48331	12.08058	76.73365	21.56	0.00	0	
Total R2044 Future											0.00	0	77,110
R2044	On	06/08/2020	Bond Future	9.87	Call		55.79000	0.05579	73,370	20.84	0.00	0	
R2044	On	06/08/2020	Bond Future	9.87	Put		11,727.33000	11.72733	11,019,450	20.84	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2044 On 06/08/2020 Bond Future	9.88	Call			57.72000	0.05772	75,860	20.84		0.00	0	
R2044 On 06/08/2020 Bond Future	9.88	Put			11,646.22000	11.64622	10,938,900	20.84		0.00	0	
R2044 On 06/08/2020 Bond Future	9.86	Call			53.92000	0.05392	70,960	20.84		0.00	0	
R2044 On 06/08/2020 Bond Future	10.93	Put			4,475.61000	4.47561	3,945,810	21.10		0.00	0	14
R2044 On 06/08/2020 Bond Future	11.09	Put			3,710.79000	3.71079	3,231,310	21.42		0.00	0	60
R2044 On 06/08/2020 Bond Future	9.01	Put			19,317.22000	19.31722	18,592,380	20.84		0.00	0	
R2044 On 06/08/2020 Bond Future	9.01	Call			1.57000	0.00157	2,190	20.84		0.00	0	14
R2044 On 06/08/2020 Bond Future	9.66	Put			13,471.53000	13.47153	12,754,890	20.84		0.00	0	
R2044 On 06/08/2020 Bond Future	9.66	Call			26.31000	0.02631	35,130	20.84		0.00	0	14
R2044 On 06/08/2020 Bond Future	10.93	Call			943.84000	0.94384	1,139,500	21.10		0.00	0	
R2044 On 06/08/2020 Bond Future	9.86	Put			11,808.63000	11.80863	11,100,210	20.84		0.00	0	
R2044 On 06/08/2020 Bond Future	9.36	Put			16,088.76000	16.08876	15,366,160	20.84		0.00	0	
R2044 On 06/08/2020 Bond Future	9.36	Call			7.89000	0.00789	10,750	20.84		0.00	0	60
R2044 On 06/08/2020 Bond Future	9.98	Put			10,845.41000	10.84541	10,144,410	20.84		0.00	0	
R2044 On 06/08/2020 Bond Future	9.98	Call			80.41000	0.08041	104,870	20.84		0.00	0	60
R2044 On 06/08/2020 Bond Future	11.09	Call			1,299.77000	1.29977	1,545,750	21.42		0.00	0	
R2044 On 05/11/2020 Bond Future	11.06	Call			2,886.05000	2.88605	3,166,590	23.48		0.00	0	
R2044 On 05/11/2020 Bond Future	11.06	Put			6,828.05000	6.82805	6,375,780	23.48		0.00	0	50
R2044 On 05/11/2020 Bond Future	10.04	Put			12,651.14000	12.65114	12,048,580	23.39		0.00	0	
R2044 On 05/11/2020 Bond Future	10.04	Call			1,062.70000	1.06270	1,192,950	23.39		0.00	0	50
R2044 On 05/11/2020 Bond Future	9.34	Put			17,995.58000	17.99558	17,324,580	23.39		0.00	0	
R2044 On 05/11/2020 Bond Future	10.34	Put			10,690.58000	10.69058	10,126,920	23.39		0.00	0	
R2044 On 05/11/2020 Bond Future	11.38	Put			5,565.77000	5.56577	5,167,850	23.99		0.00	0	50
R2044 On 05/11/2020 Bond Future	10.35	Call			1,488.28000	1.48828	1,658,810	23.39		0.00	0	
R2044 On 05/11/2020 Bond Future	10.35	Put			10,628.72000	10.62872	10,066,440	23.39		0.00	0	
R2044 On 05/11/2020 Bond Future	10.36	Call			1,503.72000	1.50372	1,675,640	23.39		0.00	0	
R2044 On 05/11/2020 Bond Future	10.36	Put			10,567.08000	10.56708	10,006,190	23.39		0.00	0	
R2044 On 05/11/2020 Bond Future	10.34	Call			1,472.94000	1.47294	1,642,090	23.39		0.00	0	
R2044 On 05/11/2020 Bond Future	10.02	Call			1,038.67000	1.03867	1,166,510	23.39		0.00	0	1,80
R2044 On 05/11/2020 Bond Future	9.29	Put			18,417.24000	18.41724	17,742,570	23.39		0.00	0	
R2044 On 05/11/2020 Bond Future	9.29	Call			406.27000	0.40627	464,410	23.39		0.00	0	50
R2044 On 05/11/2020 Bond Future	9.96	Put			13,207.94000	13.20794	12,595,920	23.39		0.00	0	
R2044 On 05/11/2020 Bond Future	9.96	Call			968.95000	0.96895	1,089,740	23.39		0.00	0	
R2044 On 05/11/2020 Bond Future	11.38	Call			3,795.52000	3.79552	4,130,410	23.99		0.00	0	
R2044 On 05/11/2020 Bond Future	9.72	Call			724.16000	0.72416	819,110	23.39		0.00	0	1,80
R2044 On 05/11/2020 Bond Future	9.97	Put			13,137.56000	13.13756	12,526,710	23.39		0.00	0	
R2044 On 05/11/2020 Bond Future	9.97	Call			980.32000	0.98032	1,102,280	23.39		0.00	0	50
R2044 On 05/11/2020 Bond Future	8.87	Put			22,160.73000	22.16073	21,461,180	23.39		0.00	0	
R2044 On 05/11/2020 Bond Future	8.87	Call			214.14000	0.21414	247,400	23.39		0.00	0	1,80
R2044 On 05/11/2020 Bond Future	10.02	Put			12,789.01000	12.78901	12,184,040	23.39		0.00	0	

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	9.34	Call		436.21000	0.43621	498,020	23.39	0.00	0	5
R2044	On	05/11/2020	Bond Future	11.17	Call		3,184.72000	3.18472	3,484,070	23.66	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put		6,368.77000	6.36877	5,935,310	23.66	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call		3,948.37000	3.94837	4,291,610	24.07	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put		5,388.28000	5.38828	4,998,710	24.07	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put		14,962.93000	14.96293	14,325,070	23.39	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call		2,123.06000	2.12306	2,320,600	23.44	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		12,493.27000	12.49327	11,949,780	23.44	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		2,139.61000	2.13961	2,338,330	23.44	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		12,433.02000	12.43302	11,890,710	23.44	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		2,106.59000	2.10659	2,302,950	23.44	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		12,553.71000	12.55371	12,009,040	23.44	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		3,013.54000	3.01354	3,270,790	23.44	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		9,822.63000	9.82263	9,338,850	23.44	0.00	0	4
R2044	On	04/02/2021	Bond Future	10.29	Call		2,009.56000	2.00956	2,198,880	23.44	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		12,920.58000	12.92058	12,368,870	23.44	0.00	0	4
R2044	On	04/02/2021	Bond Future	9.66	Put		17,210.53000	17.21053	16,592,340	23.44	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		1,167.69000	1.16769	1,290,530	23.44	0.00	0	4
R2044	On	04/02/2021	Bond Future	10.04	Put		14,526.83000	14.52683	13,947,030	23.44	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		1,637.48000	1.63748	1,798,710	23.44	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		7,165.85000	7.16585	7,607,670	21.74	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		5,122.04000	5.12204	4,814,200	21.74	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		7,197.92000	7.19792	7,640,840	21.75	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		5,097.06000	5.09706	4,790,320	21.75	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		7,230.04000	7.23004	7,674,050	21.76	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		5,072.21000	5.07221	4,766,560	21.76	0.00	0	
Total R2044 Option											0.00	0	15,75
Total For R2044											0.00	0	92,91
R2048	On	06/08/2020	Bond Future			11.27831	82.58794	11.38258	81.88154	22.08	128,176,482.88	1,552	108,3
R2048	On	05/11/2020	Bond Future			11.47632	79.05965	11.58497	78.34615	25.27	0.00	0	
R2048	On	04/02/2021	Bond Future			11.67992	79.98234	11.79336	79.26084	23.65	0.00	0	
R2048	On	06/05/2021	Bond Future			11.88141	76.52118	11.99977	75.79122	21.96	0.00	0	
Total R2048 Future											128,176,482.88	1,552	108,31
R2048	On	06/08/2020	Bond Future	12.25	Call		6,158.75000	6.15875	6,724,420	23.84	0.00	0	8
R2048	On	06/08/2020	Bond Future	11.80	Put		1,341.88000	1.34188	1,106,790	22.64	0.00	0	
R2048	On	06/08/2020	Bond Future	11.80	Call		4,058.90000	4.05890	4,530,210	22.64	0.00	0	4
R2048	On	06/08/2020	Bond Future	11.10	Put		3,483.37000	3.48337	3,038,240	21.31	0.00	0	
R2048	On	06/08/2020	Bond Future	11.10	Call		1,542.10000	1.54210	1,803,370	21.31	0.00	0	4
R2048	On	06/08/2020	Bond Future	12.75	Put		304.24000	0.30424	232,970	24.54	0.00	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
R2048 On 06/08/2020 Bond Future	12.75	Call			8,603.82000	8.60382	9,238,950	24.54		0.00	0	8
R2048 On 06/08/2020 Bond Future	10.35	Put			7,803.45000	7.80345	7,165,080	20.08		0.00	0	
R2048 On 06/08/2020 Bond Future	10.35	Call			269.67000	0.26967	337,700	20.08		0.00	0	6
R2048 On 06/08/2020 Bond Future	11.85	Put			1,248.83000	1.24883	1,026,160	22.76		0.00	0	
R2048 On 06/08/2020 Bond Future	11.85	Call			4,279.84000	4.27984	4,763,570	22.76		0.00	0	
R2048 On 06/08/2020 Bond Future	11.15	Put			3,275.82000	3.27582	2,846,650	21.42		0.00	0	
R2048 On 06/08/2020 Bond Future	11.15	Call			1,684.29000	1.68429	1,961,520	21.42		0.00	0	
R2048 On 06/08/2020 Bond Future	10.85	Put			4,668.19000	4.66819	4,145,680	20.70		0.00	0	
R2048 On 06/08/2020 Bond Future	10.85	Call			936.36000	0.93636	1,120,250	20.70		0.00	0	6
R2048 On 06/08/2020 Bond Future	9.25	Put			17,082.10000	17.08210	16,377,450	20.08		0.00	0	
R2048 On 06/08/2020 Bond Future	9.25	Call			4.97000	0.00497	6,720	20.08		0.00	0	20,6
R2048 On 06/08/2020 Bond Future	9.00	Put			19,504.54000	19.50454	18,798,680	20.08		0.00	0	
R2048 On 06/08/2020 Bond Future	9.00	Call			1.45000	0.00145	1,990	20.08		0.00	0	3,0
R2048 On 06/08/2020 Bond Future	10.19	Call			171.44000	0.17144	217,330	20.08		0.00	0	
R2048 On 06/08/2020 Bond Future	10.19	Put			8,988.02000	8.98802	8,327,510	20.08		0.00	0	
R2048 On 06/08/2020 Bond Future	10.20	Call			176.56000	0.17656	223,660	20.08		0.00	0	
R2048 On 06/08/2020 Bond Future	10.20	Put			8,911.98000	8.91198	8,252,680	20.08		0.00	0	
R2048 On 06/08/2020 Bond Future	10.18	Call			166.43000	0.16643	211,150	20.08		0.00	0	
R2048 On 06/08/2020 Bond Future	10.18	Put			9,064.29000	9.06429	8,402,610	20.08		0.00	0	
R2048 On 06/08/2020 Bond Future	12.25	Put			699.09000	0.69909	558,360	23.84		0.00	0	
R2048 On 05/11/2020 Bond Future	11.00	Put			6,925.17000	6.92517	6,484,720	24.13		0.00	0	
R2048 On 05/11/2020 Bond Future	11.00	Call			2,938.50000	2.93850	3,211,550	24.13		0.00	0	8
R2048 On 05/11/2020 Bond Future	10.00	Put			12,763.88000	12.76388	12,175,340	23.69		0.00	0	
R2048 On 05/11/2020 Bond Future	10.00	Call			1,048.69000	1.04869	1,173,650	23.69		0.00	0	8
R2048 On 05/11/2020 Bond Future	10.04	Call			1,099.01000	1.09901	1,228,820	23.69		0.00	0	
R2048 On 05/11/2020 Bond Future	10.04	Put			12,480.52000	12.48052	11,896,830	23.69		0.00	0	
R2048 On 05/11/2020 Bond Future	10.02	Call			1,073.64000	1.07364	1,201,010	23.69		0.00	0	
R2048 On 05/11/2020 Bond Future	10.02	Put			12,621.72000	12.62172	12,035,590	23.69		0.00	0	
R2048 On 05/11/2020 Bond Future	10.03	Call			1,086.27000	1.08627	1,214,860	23.69		0.00	0	
R2048 On 05/11/2020 Bond Future	10.03	Put			12,550.99000	12.55099	11,966,080	23.69		0.00	0	
R2048 On 04/02/2021 Bond Future	10.48	Call			2,387.03000	2.38703	2,596,160	22.45		0.00	0	
R2048 On 04/02/2021 Bond Future	10.48	Put			11,565.07000	11.56507	11,052,700	22.45		0.00	0	
R2048 On 04/02/2021 Bond Future	10.46	Call			2,350.31000	2.35031	2,556,980	22.45		0.00	0	
R2048 On 04/02/2021 Bond Future	10.46	Put			11,683.26000	11.68326	11,168,430	22.45		0.00	0	
R2048 On 04/02/2021 Bond Future	10.47	Call			2,368.63000	2.36863	2,576,530	22.45		0.00	0	
R2048 On 04/02/2021 Bond Future	10.47	Put			11,624.06000	11.62406	11,110,460	22.45		0.00	0	
R2048 On 06/05/2021 Bond Future	12.34	Call			7,167.44000	7.16744	7,597,250	22.05		0.00	0	
R2048 On 06/05/2021 Bond Future	12.34	Put			5,139.18000	5.13918	4,839,030	22.05		0.00	0	
R2048 On 06/05/2021 Bond Future	12.35	Call			7,199.96000	7.19996	7,630,850	22.06		0.00	0	
R2048 On 06/05/2021 Bond Future	12.35	Put			5,113.61000	5.11361	4,814,540	22.06		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	06/05/2021	Bond Future	12.36	Call			7.23251000	7.23251	7,664,480	22.07	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			5,088.16000	5.08816	4,790,170	22.07	0.00	0	
Total R2048 Option												0.00	0	29,08
Total For R2048												128,176,482.88	1,552	137,46
R208	On	06/08/2020	Bond Future			3.48519	104.49495	3.48308	104.49629		0.37	0.00	0	23,36
R208	On	05/11/2020	Bond Future			2.92252	102.22095	2.91768	102.22284		0.26	0.00	0	
Total R208 Future												0.00	0	23,36
R208	On	06/08/2020	Bond Future	5.56	Call			1,302.83000	1.30283	1,301,490	0.42	0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Put			0.00000	0.00000	0,000	0.42	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Call			1,309.03000	1.30903	1,307,690	0.42	0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Put			0.00000	0.00000	0,000	0.42	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Call			1,296.63000	1.29663	1,295,290	0.42	0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Put			0.00000	0.00000	0,000	0.42	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call			722.07000	0.72207	720,180	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			725.92000	0.72592	724,030	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			718.22000	0.71822	716,330	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	23,36
Total For R208												0.00	0	23,36
R209	On	06/08/2020	Bond Future			10.73457	68.64189	10.79776	68.29087		21.87	0.00	0	59,96
R209	On	05/11/2020	Bond Future			10.92310	66.23578	10.98857	65.88136		25.84	0.00	0	
R209	On	04/02/2021	Bond Future			11.11182	67.00905	11.17970	66.65079		23.95	0.00	0	
R209	On	06/05/2021	Bond Future			11.30529	64.66680	11.37573	64.30443		22.10	0.00	0	
Total R209 Future												0.00	0	59,96
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	20.63	0.00	0	
R209	On	06/08/2020	Bond Future	5.56	Put			41,133.79000	41.13379	40,782,770	20.63	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	20.63	0.00	0	
R209	On	06/08/2020	Bond Future	5.57	Put			41,025.46000	41.02546	40,674,440	20.63	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	20.63	0.00	0	
R209	On	06/08/2020	Bond Future	5.55	Put			41,242.27000	41.24227	40,891,250	20.63	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Call			1,925.04000	1.92504	2,027,450	25.05	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put			7,528.43000	7.52843	7,276,420	25.05	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call			1,941.44000	1.94144	2,044,530	25.05	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put			7,484.11000	7.48411	7,232,780	25.05	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call			1,908.74000	1.90874	2,010,460	25.05	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put			7,572.92000	7.57292	7,320,220	25.05	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call			2,590.41000	2.59041	2,707,730	23.16	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	Op Interest
R209	On	04/02/2021	Bond Future	10.11	Put		8,589.95000	8.58995	8,349,010	23.16	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		2,607.53000	2.60753	2,725,440	23.16	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		8,547.32000	8.54732	8,306,970	23.16	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		2,573.36000	2.57336	2,690,090	23.16	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		8,632.72000	8.63272	8,391,190	23.16	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Call		7,645.66000	7.64566	7,879,580	23.06	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		3,480.33000	3.48033	3,351,880	23.06	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		7,676.35000	7.67635	7,910,730	23.07	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		3,464.66000	3.46466	3,336,670	23.07	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		7,615.22000	7.61522	7,848,670	23.04	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		3,496.29000	3.49629	3,367,370	23.04	0.00	0	
Total R209 Option											0.00	0	
Total For R209											0.00	0	59,95
R210	On	06/08/2020	Bond Future			185.58061	185.58061	185.17933	185.17933		0.00	0	1,92
R210	On	05/11/2020	Bond Future			184.93491	184.93491	184.49920	184.49920		0.00	0	
R210	On	04/02/2021	Bond Future			187.13621	187.13621	186.69606	186.69606		0.00	0	
R210	On	06/05/2021	Bond Future			186.70048	186.70048	186.22421	186.22421		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			166.26007	166.26007	166.24880	166.24880		0.00	0	7,02
R212	On	05/11/2020	Bond Future			168.07839	168.07839	168.06789	168.06789		0.00	0	
R212	On	04/02/2021	Bond Future			167.78431	167.78431	167.74783	167.74783		0.00	0	
R212	On	06/05/2021	Bond Future			169.82369	169.82369	169.78715	169.78715		0.00	0	
Total R212 Future											0.00	0	7,02
Total For R212											0.00	0	7,02
R213	On	06/08/2020	Bond Future			9.70007	85.54312	9.69203	85.58923	15.98	8,126,596.40	95	17,46
R213	On	05/11/2020	Bond Future			9.89184	82.92869	9.88340	82.97573	18.75	0.00	0	
R213	On	04/02/2021	Bond Future			10.08785	83.89625	10.07899	83.94421	17.51	0.00	0	
R213	On	06/05/2021	Bond Future			10.28353	81.36449	10.27428	81.41315	15.99	0.00	0	
Total R213 Future											8,126,596.40	95	17,46
R213	On	06/08/2020	Bond Future	9.29	Call		874.34000	0.87434	841,210	15.44	0.00	0	
R213	On	06/08/2020	Bond Future	9.29	Put		3,224.10000	3.22410	3,237,080	15.44	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Call		893.28000	0.89328	859,790	15.45	0.00	0	
R213	On	06/08/2020	Bond Future	9.30	Put		3,183.53000	3.18353	3,196,150	15.45	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Call		912.58000	0.91258	878,730	15.46	0.00	0	
R213	On	06/08/2020	Bond Future	9.31	Put		3,143.38000	3.14338	3,155,640	15.46	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Call		2,976.55000	2.97655	2,941,460	18.46	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put		4,577.17000	4.57717	4,589,120	18.46	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intern
R213	On	05/11/2020	Bond Future	9.61	Call		3,001.66000	3.00166	2,966,440	18.47	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put		4,545.10000	4.54510	4,556,920	18.47	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call		2,951.56000	2.95156	2,916,600	18.45	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put		4,609.41000	4.60941	4,621,490	18.45	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		6,724.44000	6.72444	6,744,020	16.95	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call		2,898.68000	2.89868	2,870,190	16.95	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put		6,687.97000	6.68797	6,707,440	16.95	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		2,920.08000	2.92008	2,891,480	16.96	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		6,651.90000	6.65190	6,671,260	16.96	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		2,877.62000	2.87762	2,849,240	16.95	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		1,878.23000	1.87823	1,883,260	17.04	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		9,845.25000	9.84525	9,801,700	17.04	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		1,904.18000	1.90418	1,909,290	17.04	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call		9,878.06000	9.87806	9,834,470	17.04	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		1,891.17000	1.89117	1,896,240	17.04	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		9,910.90000	9.91090	9,867,270	17.04	0.00	0	
Total R213 Option											0.00	0	
Total For R213											8,126,596.40	95	17,46
R214	On	06/08/2020	Bond Future			10.99220	66.57304	11.09612	65.98854	23.36	3,062,359.84	46	20,9
R214	On	05/11/2020	Bond Future			11.17694	64.00790	11.28476	63.41753	27.66	0.00	0	
R214	On	04/02/2021	Bond Future			11.36572	64.75481	11.47778	64.15782	25.60	0.00	0	
R214	On	06/05/2021	Bond Future			11.55203	62.24723	11.66841	61.64328	23.69	0.00	0	
Total R214 Future											3,062,359.84	46	20,91
R214	On	06/08/2020	Bond Future	9.98	Call		232.85000	0.23285	286,990	22.03	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put		6,995.51000	6.99551	6,465,150	22.03	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call		238.79000	0.23879	294,130	22.03	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put		6,935.83000	6.93583	6,406,670	22.03	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call		227.02000	0.22702	279,990	22.03	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put		7,055.40000	7.05540	6,523,870	22.03	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call		1,917.37000	1.91737	2,094,930	26.81	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		7,977.02000	7.97702	7,564,210	26.81	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		1,933.78000	1.93378	2,112,490	26.81	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		7,930.44000	7.93044	7,518,780	26.81	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		1,901.06000	1.90106	2,077,460	26.81	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		8,023.80000	8.02380	7,609,830	26.81	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		2,546.12000	2.54612	2,744,120	24.76	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		9,195.06000	9.19506	8,796,070	24.76	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		2,563.13000	2.56313	2,762,120	24.76	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		9,149.80000	9.14980	8,751,800	24.76	0.00	0	

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			2,529.18000	2.52918	2,726,190	24.76	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			9,240.47000	9.24047	8,840,490	24.76	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call			6,926.98000	6.92698	7,303,730	23.99	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			4,002.00000	4.00200	3,774,800	23.99	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			6,955.56000	6.95556	7,333,120	24.00	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			3,983.14000	3.98314	3,756,750	24.00	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			6,898.20000	6.89820	7,274,140	23.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			4,020.73000	4.02073	3,792,720	23.97	0.00	0	
Total R214 Option												0.00	0	
Total For R214												3,062,359.84	46	20,91
Total for Bond												381,123,841.22	4,066	1,267,37
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			698.99700	698.99700	697.11400	697.11400				48,929,790.00	7	1,02
GOVI On 05/11/2020 GOVI			706.54700	706.54700	704.64800	704.64800				0.00	0	
GOVI On 04/02/2021 GOVI			714.78300	714.78300	712.86400	712.86400				0.00	0	
GOVI On 06/05/2021 GOVI			723.29700	723.29700	721.35800	721.35800				0.00	0	
Total GOVI Future										48,929,790.00	7	1,02
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			310,160.00000	31.01600	291,330,000			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			310,260.00000	31.02600	291,430,000			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			310,060.00000	31.00600	291,230,000			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		331,920.00000	33.19200	312,930,000		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		332,020.00000	33.20200	313,030,000		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		331,820.00000	33.18200	312,830,000		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		380,860.00000	38.08600	361,670,000		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		380,960.00000	38.09600	361,770,000		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		380,760.00000	38.07600	361,570,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call		426,880.00000	42.68800	446,270,000		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		426,780.00000	42.67800	446,170,000		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		426,680.00000	42.66800	446,070,000		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											48,929,790.00	7	1,02
Total for GOVI											48,929,790.00	7	1,02
AL37	On	06/08/2020	Index Future			729.79400	729.79400	732.14900	732.14900		0.00	0	
AL37	On	05/11/2020	Index Future			737.67700	737.67700	740.06000	740.06000		0.00	0	
AL37	On	04/02/2021	Index Future			746.27500	746.27500	748.69000	748.69000		0.00	0	
AL37	On	06/05/2021	Index Future			755.16500	755.16500	757.61000	757.61000		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	06/08/2020	Index Future			807.61000	807.61000	807.88500	807.88500		0.00	0	
AL7T	On	05/11/2020	Index Future			816.33300	816.33300	816.61500	816.61500		0.00	0	
AL7T	On	04/02/2021	Index Future			825.84800	825.84800	826.13700	826.13700		0.00	0	
AL7T	On	06/05/2021	Index Future			835.68600	835.68600	835.98000	835.98000		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	06/08/2020	Index Future			707.16400	707.16400	705.15800	705.15800		0.00	0	2'
ALBI	On	05/11/2020	Index Future			714.80300	714.80300	712.77800	712.77800		0.00	0	
ALBI	On	04/02/2021	Index Future			723.13500	723.13500	721.09000	721.09000		0.00	0	
ALBI	On	06/05/2021	Index Future			731.74900	731.74900	729.68100	729.68100		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	Opt Interest
IGOV	On	06/08/2020	Index Future			253.11400	253.11400	255.57300	255.57300			0.00	0	1,20
IGOV	On	05/11/2020	Index Future			255.91100	255.91100	258.39800	258.39800			0.00	0	4
IGOV	On	04/02/2021	Index Future			258.95600	258.95600	261.47300	261.47300			0.00	0	
IGOV	On	06/05/2021	Index Future			262.10100	262.10100	264.65000	264.65000			0.00	0	
Total IGOV Future												0.00	0	1,25
Total For IGOV												0.00	0	1,25
Total for Index												0.00	0	1,46
JIBAR F	On	15/07/2020	Jibar Future			3.91000	96.09000	3.91000	96.09000			0.00	0	
JIBAR F	On	19/08/2020	Jibar Future			3.66000	96.34000	3.67000	96.33000			0.00	0	
JIBAR F	On	16/09/2020	Jibar Future			3.65000	96.35000	3.66000	96.34000			0.00	0	
JIBAR F	On	21/10/2020	Jibar Future			3.51000	96.49000	3.52000	96.48000			0.00	0	
JIBAR F	On	18/11/2020	Jibar Future			3.49000	96.51000	3.51000	96.49000			0.00	0	
JIBAR F	On	15/12/2020	Jibar Future			3.46000	96.54000	3.48000	96.52000			0.00	0	3
JIBAR F	On	17/03/2021	Jibar Future			3.48000	96.52000	3.51000	96.49000			0.00	0	
JIBAR F	On	15/06/2021	Jibar Future			3.63000	96.37000	3.65000	96.35000			0.00	0	
JIBAR F	On	15/09/2021	Jibar Future			3.63500	96.36500	3.65500	96.34500			0.00	0	
JIBAR F	On	15/12/2021	Jibar Future			3.93500	96.06500	3.95500	96.04500			0.00	0	
JIBAR F	On	16/03/2022	Jibar Future			3.93500	96.06500	3.96500	96.03500			0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			4.49500	95.50500	4.48500	95.51500			0.00	0	
Total Jibar Future												0.00	0	3
Total For JIBAR FUTURE												0.00	0	3
Total for Jibar												0.00	0	3
5Y STN	On	21/12/2021	Interest Rate Swap			90.69000	90.69000	90.69000	90.69000			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 :												430,053,631.22	4,073	1,269,95
AA06	On	15/04/2021	Spot Bond				100.00000	0.00000	100.96869			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			5.74000	104.83528	5.74000	104.81908			0.00	0	
Total AA07 SPOT												0.00	0	
Total For AA07												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AB01R On 24/11/2020 Spot Bond			10.00000	106.49000	10.00000	106.46200				0.00	0	
Total AB01R186 SPOT										0.00	0	
Total For AB01R186										0.00	0	
AB018L On 04/09/2020 Spot Bond			11.37000	103.58511	11.37000	103.55349				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	103.81255	11.81000	103.78018				0.00	0	
Total AB020U SPOT										0.00	0	
Total For AB020U										0.00	0	
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB021U SPOT										0.00	0	
Total For AB021U										0.00	0	
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB023U SPOT										0.00	0	
Total For AB023U										0.00	0	
AB024L On 05/05/2021 Spot Bond			100.00000	58.22244	100.00000	58.09429				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	50.84543	100.00000	50.73227				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AB030U										0.00	0	
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB031U SPOT										0.00	0	
Total For AB031U										0.00	0	
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB032U SPOT										0.00	0	
Total For AB032U										0.00	0	
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB033U SPOT										0.00	0	
Total For AB033U										0.00	0	
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB034U SPOT										0.00	0	
Total For AB034U										0.00	0	
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB035U SPOT										0.00	0	
Total For AB035U										0.00	0	
ABC12L On 25/11/2020 Spot Bond			10.00000	106.70300	10.00000	106.67500				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	288.34805				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.23102				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	102.38607				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.50842				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABF19U SPOT										0.00	0	
Total For ABF19U										0.00	0	
ABFN01 On 17/03/2026 Spot Bond					0.00000	100.21655				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.61617				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2020 Spot Bond					0.00000	101.02190				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.20989				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.08048				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.85561				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	100.70658				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	101.39412				0.00	4,080,000,000	4,080,000,000
Total ABFN23 SPOT										0.00	4,080,000,000	4,080,000,000
Total For ABFN23										0.00	4,080,000,000	4,080,000,000
ABFN2: On 17/10/2020 Spot Bond					0.00000	101.31354				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.67661				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.55806				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.58055				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	

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 29/08/2023 Spot Bond					0.00000	100.34449				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2! On 29/08/2025 Spot Bond					0.00000	100.73498				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3! On 29/08/2028 Spot Bond					0.00000	99.59655				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.78278				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.59896				0.00	180,000,000	90,000,000
Total ABFN32 SPOT										0.00	180,000,000	90,000,000
Total For ABFN32										0.00	180,000,000	90,000,000
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.82022				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.96121				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.94148				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3! On 07/02/2026 Spot Bond					0.00000	100.77994				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3! On 07/02/2029 Spot Bond					0.00000	100.92734				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3! On 23/04/2022 Spot Bond					0.00000	101.11770				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3! On 16/09/2022 Spot Bond					0.00000	99.86467				0.00	0	
Total ABFN39 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN39										0.00	0	
ABFN4I On 16/09/2024 Spot Bond					0.00000	99.48309				0.00	270,000,000	90,000,000
Total ABFN40 SPOT										0.00	270,000,000	90,000,000
Total For ABFN40										0.00	270,000,000	90,000,000
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.02060				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.07870				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	101.48734				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.51675				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.53783				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4I On 24/06/2025 Spot Bond					0.00000	100.08718				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.58914				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.00421				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.16608				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			5.64000	5.64000	5.64000	141.27035				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	46.83849	100.00000	46.72945				0.00	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 ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.56000	8.56000	8.56000	130.38034				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	14.81546	100.00000	14.78113				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	95.76443				0.00	0	8,326,52
Total ABKS1 SPOT										0.00	0	8,326,52
Total For ABKS1										0.00	0	8,326,52
ABN05 On 18/04/2021 Spot Bond			4.05500	211.72798	4.05500	211.68032				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.76000	4.76000	4.76000	133.37999				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.21000	5.21000	5.21000	172.18056				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.05000	5.05000	5.05000	201.44544				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.58000	6.58000	6.58000	105.38262				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.95000	8.95000	8.95000	107.74742				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			5.24000	5.24000	5.24000	102.76584				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			9.49500	9.49500	9.49500	105.03217				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS11 On 09/04/2021 Spot Bond			5.07000	105.38949	5.07000	105.37507				0.00	0	620,000,00
Total ABS11 SPOT										0.00	0	620,000,00
Total For ABS11										0.00	0	620,000,00
ABS13 On 14/05/2022 Spot Bond			5.88000	107.87568	5.88000	107.85869				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			5.29500	102.66909	5.29500	102.65448				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.40000	110.89730	5.40000	110.88125				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.08500	115.97669	7.08500	115.95475				0.00	0	11,050,000,00
Total ABS16 SPOT										0.00	0	11,050,000,00
Total For ABS16										0.00	0	11,050,000,00
ABS17 On 11/11/2027 Spot Bond			8.29500	114.15396	8.29500	114.12875				0.00	0	1,500,000,00
Total ABS17 SPOT										0.00	0	1,500,000,00
Total For ABS17										0.00	0	1,500,000,00
ABS18 On 26/09/2023 Spot Bond			5.82000	114.28058	5.82000	114.26276				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.69500	103.15082	8.69500	103.12697				0.00	0	900,000,00
Total ABS7 SPOT										0.00	0	900,000,00
Total For ABS7										0.00	0	900,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.86316	100.00000	11.83704				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.77500	3.77500	3.77500	297.17438				0.00	0	25,000,00
Total ABSI2 SPOT										0.00	0	25,000,00
Total For ABSI2										0.00	0	25,000,00
ABSI4 On 31/01/2022 Spot Bond			2.92000	166.48014	2.92000	166.44768				0.00	0	30,000,00
Total ABSI4 SPOT										0.00	0	30,000,00
Total For ABSI4										0.00	0	30,000,00
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT01U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABT01U										0.00	0	
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT02U SPOT										0.00	0	
Total For ABT02U										0.00	0	
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT03U SPOT										0.00	0	
Total For ABT03U										0.00	0	
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT04U SPOT										0.00	0	
Total For ABT04U										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.39500	10.39500	10.39500	101.43241				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ACIF1U SPOT										0.00	0	
Total For ACIF1U										0.00	0	
ACL08£ On 25/11/2020 Spot Bond			10.00000	106.70300	10.00000	106.67500				0.00	0	
Total ACL089/JIBAR SPOT										0.00	0	
Total For ACL089/JIBAR										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.14414				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL09£ On 20/12/2025 Spot Bond					0.00000	100.13983				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	286.70323				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL12£ On 20/09/2021 Spot Bond					0.00000	286.75827				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL12£ On 20/09/2021 Spot Bond					0.00000	100.13465				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14£ On 25/11/2020 Spot Bond			10.00000	106.70300	10.00000	106.67500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL14£ On 20/12/2021 Spot Bond					0.00000	100.13532				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18£ On 20/09/2022 Spot Bond					0.00000	99.47334				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	100.23038				0.00	0	
Total ACL187 SPOT										0.00	0	
Total For ACL187										0.00	0	
ACL18£ On 20/09/2020 Spot Bond					0.00000	100.13891				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	
ACL19£ On 20/09/2022 Spot Bond					0.00000	100.13962				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19£ On 20/09/2022 Spot Bond					0.00000	100.13962				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.14333				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20£ On 20/12/2022 Spot Bond					0.00000	100.14333				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20£ On 30/01/2023 Spot Bond					0.00000	193.90427				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20£ On 14/02/2023 Spot Bond					0.00000	196.38376				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL21£ On 20/09/2020 Spot Bond					0.00000	99.49389				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL217 On 20/12/2023 Spot Bond					0.00000	100.13272				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	101.20877				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.13184				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.12859				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.58420				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.91857				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.68327				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.68870				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.58470				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	98.47919				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	94.35722				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	97.67546				0.00	0	
Total AGT01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	97.92886				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	93.86819				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.25876				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.07717				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.25250				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.22971				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3AI On 18/04/2022 Spot Bond					0.00000	101.22002				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.32666				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.43327				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.78198				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.88846				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.92091				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.70394				0.00	40,000,000	20,000,00
Total AHF5A2 SPOT										0.00	40,000,000	20,000,00
Total For AHF5A2										0.00	40,000,000	20,000,00
AHF5A: On 21/08/2023 Spot Bond			6.62000	112.59065	6.62000	112.57051				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.73651				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.77990				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.08294				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.08141				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.25464				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.73644				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.77982				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.08275				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHL1A: On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHL1AU SPOT										0.00	0	
Total For AHL1AU										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHL1BU SPOT										0.00	0	
Total For AHL1BU										0.00	0	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,74
Total AHY2U SPOT										0.00	0	4,160,827,74
Total For AHY2U										0.00	0	4,160,827,74
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		094,025,269,000,000.00		30,940,252,690	30,940,252,690	
Total AIG2U SPOT								14,025,269,000,000.00		30,940,252,690	30,940,252,690	
Total For AIG2U								14,025,269,000,000.00		30,940,252,690	30,940,252,690	
AIR02 On 30/04/2023 Spot Bond			6.70000	114.60604	6.70000	114.58541				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			6.27000	111.01292	6.27000	110.99430				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIR04U SPOT										0.00	0	
Total For AIR04U										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.35500	92.93742	11.35500	92.90953				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.64000	170.54358	5.64000	170.49799				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIRS1U SPOT										0.00	0	
Total For AIRS1U										0.00	0	
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIRT1U SPOT										0.00	0	
Total For AIRT1U										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	101.36748				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF05 On 24/08/2020 Spot Bond					0.00000	100.73074				0.00	0	
Total APF05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF05										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.07205				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.02860				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.81920				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.27370				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.31400				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond					0.00000	100.19392				0.00	0	
Total APF11 SPOT										0.00	0	
Total For APF11										0.00	0	
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS133U SPOT										0.00	0	
Total For AS133U										0.00	0	
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS139U SPOT										0.00	0	
Total For AS139U										0.00	0	
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS167U SPOT										0.00	0	
Total For AS167U										0.00	0	
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS168U SPOT										0.00	0	
Total For AS168U										0.00	0	
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS221U SPOT										0.00	0	
Total For AS221U										0.00	0	
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AS391U SPOT									0.00	0	
Total For AS391U									0.00	0	
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AS404U SPOT									0.00	0	
Total For AS404U									0.00	0	
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AS410U SPOT									0.00	0	
Total For AS410U									0.00	0	
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AS423U SPOT									0.00	0	
Total For AS423U									0.00	0	
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AS424U SPOT									0.00	0	
Total For AS424U									0.00	0	
AS430L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AS430U SPOT									0.00	0	
Total For AS430U									0.00	0	
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		10,000,000,000,000.00	100,000,000	50,000,000	
Total AS442U SPOT								10,000,000,000,000.00	100,000,000	50,000,000	
Total For AS442U								10,000,000,000,000.00	100,000,000	50,000,000	
AS447L On 19/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		10,000,000,000,000.00	100,000,000	50,000,000	
Total AS447U SPOT								10,000,000,000,000.00	100,000,000	50,000,000	
Total For AS447U								10,000,000,000,000.00	100,000,000	50,000,000	
ASN02L On 07/12/2033 Spot Bond			5.30000	218.27257	5.30000	218.21623			0.00	0	
Total ASN022 SPOT									0.00	0	
Total For ASN022									0.00	0	
ASN03L On 07/12/2033 Spot Bond			5.31500	196.08560	5.31500	196.03489			0.00	0	
Total ASN037 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN037										0.00	0	
ASN08 On 20/09/2020 Spot Bond					0.00000	100.12593				0.00	0	
Total ASN080 SPOT										0.00	0	
Total For ASN080										0.00	0	
ASN08 On 03/09/2020 Spot Bond					0.00000	100.80455				0.00	0	
Total ASN084 SPOT										0.00	0	
Total For ASN084										0.00	0	
ASN08 On 01/10/2020 Spot Bond					0.00000	128.89328				0.00	0	
Total ASN087 SPOT										0.00	0	
Total For ASN087										0.00	0	
ASN09 On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN091 SPOT										0.00	0	
Total For ASN091										0.00	0	
ASN09 On 21/10/2020 Spot Bond					0.00000	101.31019				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09 On 10/11/2020 Spot Bond					0.00000	100.96992				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09 On 20/12/2020 Spot Bond					0.00000	97.78385				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN11 On 02/12/2020 Spot Bond					0.00000	100.48173				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	100.36607				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN11 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12 On 20/12/2020 Spot Bond					0.00000	100.18639				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13 On 20/12/2020 Spot Bond					0.00000	100.18424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			3.65000	164.64677	3.65000	164.61142				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	
ASN140 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	
ASN144 On 20/06/2021 Spot Bond					0.00000	95.00008				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN145 On 04/05/2021 Spot Bond					0.00000	101.10834				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN146 On 04/05/2021 Spot Bond					0.00000	101.11873				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN147 On 31/01/2022 Spot Bond			3.69500	164.53464	3.69500	164.49910				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN149 On 31/05/2021 Spot Bond					0.00000	53.00536				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN150 On 02/06/2021 Spot Bond					0.00000	100.49693				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN152 On 31/03/2028 Spot Bond			5.85000	164.95770	5.85000	164.91270				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15(On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16(On 08/08/2021 Spot Bond					0.00000	101.05587				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16(On 19/08/2021 Spot Bond					0.00000	100.80657				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	100.55749				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17(On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17(On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17(On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18(On 20/06/2022 Spot Bond					0.00000	100.15463				0.00	0	
Total ASN181 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	99.99999				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.35000	98.12696	5.35000	98.10141				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.12168				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.12346				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.12377				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.76473				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.85693				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 28/08/2020 Spot Bond					0.00000	100.52595				0.00	0	
Total ASN210 SPOT										0.00	0	
Total For ASN210										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.54574				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	100.50230				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.15420				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.12277				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.88901				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.79531				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	100.73433				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.26083				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.02746				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.13142				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.16712				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 20/01/2021 Spot Bond					0.00000	100.33230				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN315 On 31/03/2029 Spot Bond			5.16500	5.16500	5.16500	92.32821				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.49500	5.49500	5.49500	86.18211				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.12463				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN32: On 20/06/2024 Spot Bond					0.00000	100.14178				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.98361				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.12554				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.46000	96.71834	5.46000	96.69285				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.13355				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.99557				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.99557				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.12164				0.00	0	8,200,00
Total ASN346 SPOT										0.00	0	8,200,00
Total For ASN346										0.00	0	8,200,00
ASN35: On 20/06/2024 Spot Bond					0.00000	100.11386				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.12814				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.12814				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.49278				0.00	0	
Total ASN365 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.15302				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.12573				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.13027				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	101.16880				0.00	220,000,000	110,000,00
Total ASN381 SPOT										0.00	220,000,000	110,000,00
Total For ASN381										0.00	220,000,000	110,000,00
ASN38: On 15/03/2021 Spot Bond					0.00000	100.24707				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.24707				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.15112				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.12681				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2020 Spot Bond					0.00000	100.72638				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.21152				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.12594				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.14757				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2020 Spot Bond					0.00000	100.40152				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2020 Spot Bond					0.00000	101.20259				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	100.15686				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 17/06/2021 Spot Bond					0.00000	100.18659				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.18659				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN445 On 22/06/2023 Spot Bond					0.00000	100.11796				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	100.12155				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN75U 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	100.66998				0.00	0	200,000.00
Total BAW18 SPOT										0.00	0	200,000.00
Total For BAW18										0.00	0	200,000.00
BAW19 On 05/12/2020 Spot Bond			5.87000	102.19956	5.87000	102.18353		4,187,547,644,000.00		713,381,200		1,184,238,000.00
Total BAW19 SPOT								4,187,547,644,000.00		713,381,200		1,184,238,000.00
Total For BAW19								4,187,547,644,000.00		713,381,200		1,184,238,000.00
BAW21 On 24/03/2022 Spot Bond			5.70000	108.33114	5.70000	108.31460		15,182,555,910,000.00		2,663,606,300		583,747,400.00
Total BAW21 SPOT								15,182,555,910,000.00		2,663,606,300		583,747,400.00
Total For BAW21								15,182,555,910,000.00		2,663,606,300		583,747,400.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW21 On 24/03/2022 Spot Bond			9.30000	102.46646	9.30000	102.44115				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	100.75111				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	101.19131				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.65783				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.37718				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.99997				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	102.93016				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA58 On 30/06/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total BAYA58 SPOT										0.00	0	
Total For BAYA58										0.00	0	
BAYA60 On 30/06/2020 Spot Bond			8.86500	8.86500	8.86500	100.00000				0.00	0	
Total BAYA60 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA60										0.00	0	
BAYA6 On 30/06/2020 Spot Bond					0.00000	99.99996				0.00	0	
Total BAYA61 SPOT										0.00	0	
Total For BAYA61										0.00	0	
BAYA6 On 30/09/2020 Spot Bond					0.00000	99.99986				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA6 On 30/11/2020 Spot Bond					0.00000	100.87194				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	99.99984				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA6 On 30/09/2020 Spot Bond					0.00000	100.19801				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA6 On 31/03/2021 Spot Bond					0.00000	99.99994				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			8.47000	8.47000	8.47000	106.56218				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA6 On 30/06/2021 Spot Bond					0.00000	99.99998				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA7 On 30/06/2021 Spot Bond					0.00000	99.99998				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA7 On 30/06/2021 Spot Bond					0.00000	99.99998				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			11.00500	11.00500	11.00500	107.89872				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 31/03/2022 Spot Bond					0.00000	101.64200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	103.41840				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.84483				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.84491				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	102.04283				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	99.99987				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	99.99987				0.00	40,000,000	
Total BAYA79 SPOT										0.00	40,000,000	
Total For BAYA79										0.00	40,000,000	
BAYB08 On 30/09/2020 Spot Bond					0.00000	100.73493				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB10 On 30/06/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total BAYB11 SPOT										0.00	0	
Total For BAYB11										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	99.99996				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.99912				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	99.99912				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB15 On 30/09/2023 Spot Bond					0.00000	99.99912				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.99940				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	99.99975				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	99.99975				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	103.49031				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD1U SPOT										0.00	0	
Total For BAYD1U										0.00	0	
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD2U SPOT										0.00	0	
Total For BAYD2U										0.00	0	
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD3U SPOT										0.00	0	
Total For BAYD3U										0.00	0	
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD4U SPOT										0.00	0	
Total For BAYD4U										0.00	0	
BAYD5U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD5U SPOT										0.00	0	
Total For BAYD5U										0.00	0	
BAYD6U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD6U SPOT										0.00	0	
Total For BAYD6U										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.97012				0.00	0	
Total BC127 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.87481				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	100.32406				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.95000	7.95000	7.95000	102.57493				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD302U On 18/04/2028 Spot Bond			100.00000	9.73151	100.00000	9.70997				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.08669				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.91051				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	99.98595				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BG1A7U SPOT										0.00	0	
Total For BG1A7U										0.00	0	
BGL05 On 04/09/2020 Spot Bond			5.97000	104.57075	5.97000	104.55383				0.00	0	
Total BGL05 SPOT										0.00	0	
Total For BGL05										0.00	0	
BGL06 On 04/09/2020 Spot Bond					0.00000	100.95951				0.00	0	
Total BGL06 SPOT										0.00	0	
Total For BGL06										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.27000	112.80655	7.27000	112.78465			436,200,000.00.00		60,000,000	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
Total BGL07 SPOT									436,200,000,000.00	60,000,000	30,000,000
Total For BGL07									436,200,000,000.00	60,000,000	30,000,000
BGL08 On 03/09/2022 Spot Bond					0.00000	100.57437			0.00	0	
Total BGL08 SPOT									0.00	0	
Total For BGL08									0.00	0	
BGL09 On 29/09/2020 Spot Bond			5.97000	104.16661	5.97000	104.14983			0.00	0	
Total BGL09 SPOT									0.00	0	
Total For BGL09									0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	103.35155			0.00	0	
Total BGL10 SPOT									0.00	0	
Total For BGL10									0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.17000	106.14193	7.17000	106.12162			0.00	0	
Total BGL11 SPOT									0.00	0	
Total For BGL11									0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	103.95704			0.00	0	
Total BGL12 SPOT									0.00	0	
Total For BGL12									0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.65000	109.72649	6.65000	109.70677			0.00	0	
Total BGL13 SPOT									0.00	0	
Total For BGL13									0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	104.33653			0.00	0	
Total BGL14 SPOT									0.00	0	
Total For BGL14									0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.79427			0.00	0	
Total BGL15 SPOT									0.00	0	
Total For BGL15									0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.80387			0.00	0	
Total BGL16 SPOT									0.00	0	
Total For BGL16									0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.24907			0.00	0	
Total BGL17 SPOT									0.00	0	
Total For BGL17									0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.41325			0.00	0	
Total BGL18 SPOT									0.00	0	
Total For BGL18									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL19 On 29/09/2024 Spot Bond					0.00000	98.76557				0.00	180,416,000	45,104,00
Total BGL19 SPOT										0.00	180,416,000	45,104,00
Total For BGL19										0.00	180,416,000	45,104,00
BGT01 On 12/09/2022 Spot Bond					0.00000	103.48359				0.00	0	859,185,10
Total BGT01 SPOT										0.00	0	859,185,10
Total For BGT01										0.00	0	859,185,10
BID07 On 30/06/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total BID07 SPOT										0.00	0	
Total For BID07										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.47164				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.54103				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.82027				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.01000	112.02527	6.01000	112.00725				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.31167				0.00	400,000,000	200,000,00
Total BID12 SPOT										0.00	400,000,000	200,000,00
Total For BID12										0.00	400,000,000	200,000,00
BID13 On 14/06/2024 Spot Bond					0.00000	99.43167				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.98521				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	98.43432				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.28303				0.00	0	
Total BNPP01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For BNPP01										0.00	0	
BNPP0: On 12/10/2028 Spot Bond					0.00000	101.81507				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0: On 21/02/2023 Spot Bond					0.00000	100.80144				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0: On 05/01/2025 Spot Bond					0.00000	99.88274				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0: On 15/09/2020 Spot Bond					0.00000	100.20792				0.00	0	
Total BPPF04 SPOT										0.00	0	
Total For BPPF04										0.00	0	
BPPF0: On 22/03/2021 Spot Bond					0.00000	100.11470				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1: On 23/07/2021 Spot Bond					0.00000	101.23267				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.40559				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 23/07/2020 Spot Bond					0.00000	101.06953				0.00	0	
Total BPPF16 SPOT										0.00	0	
Total For BPPF16										0.00	0	
BPPF1: On 19/11/2020 Spot Bond					0.00000	100.60864				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.73884				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.73808				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.52793				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BS2A1L 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	
BS2A2L 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	
BS2B1L 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	
BS2C1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2C1U SPOT										0.00	0	
Total For BS2C1U										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.23308				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.01067				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BX164U SPOT									0.00	0	
Total For BX164U									0.00	0	
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BYA68U SPOT									0.00	0	
Total For BYA68U									0.00	0	
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BYB10U SPOT									0.00	0	
Total For BYB10U									0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	101.63539			0.00	0	
Total CBL24 SPOT									0.00	0	
Total For CBL24									0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.89000	106.78125	4.89000	106.76723			0.00	0	
Total CBL26 SPOT									0.00	0	
Total For CBL26									0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	99.93668			0.00	0	
Total CBL28 SPOT									0.00	0	
Total For CBL28									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.54159			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.34500	114.02195	7.34500	113.99948			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			8.92500	109.37975	8.92500	109.35365			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			8.79000	112.22288	8.79000	112.19664			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.72500	106.85997	9.72500	106.83210		702,681,820,000.00		72,255,200	18,063,800.00
Total CCT04 SPOT								702,681,820,000.00		72,255,200	18,063,800.00
Total For CCT04								702,681,820,000.00		72,255,200	18,063,800.00
CGR14 On 25/11/2020 Spot Bond			10.00000	106.70270	10.00000	106.67460			0.00	0	
Total CGR14/JIBAR SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CGR14/JIBAR										0.00	0	
CGR21 On 12/10/2020 Spot Bond					0.00000	102.47345				0.00	0	
Total CGR21 SPOT										0.00	0	
Total For CGR21										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	102.07873				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	101.71921				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR32 On 21/07/2020 Spot Bond					0.00000	101.67301				0.00	0	
Total CGR32 SPOT										0.00	0	
Total For CGR32										0.00	0	
CGR33 On 22/09/2020 Spot Bond					0.00000	100.17074				0.00	0	
Total CGR33 SPOT										0.00	0	
Total For CGR33										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.19109				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CGR39U SPOT										0.00	0	
Total For CGR39U										0.00	0	
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CGR40U SPOT										0.00	0	
Total For CGR40U										0.00	0	
CGR41 On 25/06/2021 Spot Bond					0.00000	100.05379				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.47344				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.30620				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond					0.00000	99.87593				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.40566				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.74017				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.78900				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL567U SPOT										0.00	0	
Total For CL567U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLB1U SPOT										0.00	0	
Total For CLB1U										0.00	0	
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLC2U SPOT										0.00	0	
Total For CLC2U										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	99.97291				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	158.45989	3.14000	158.34919				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			3.62000	3.62000	3.62000	156.83468				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	106.70300	10.00000	106.67500				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	106.70300	10.00000	106.67500				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN292 On 25/11/2020 Spot Bond			10.00000	106.70300	10.00000	106.67500				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN315 On 20/03/2023 Spot Bond			8.38000	106.81561	8.38000	106.79178				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	100.15472				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.55095				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.04000	114.24485	7.04000	114.22337				0.00	0	
Total CLN362 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN362										0.00	0	
CLN362 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	
CLN364 On 20/03/2024 Spot Bond			9.18000	115.34788	9.18000	115.31975				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	101.35196				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	101.26897				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	107.17937				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			5.86500	105.53888	5.86500	105.52231				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	101.63316	10.98000	101.60365				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			11.00000	103.04249	11.00000	103.01250				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/03/2021 Spot Bond					0.00000	99.30552				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			8.97000	113.91047	8.97000	113.88331				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	100.17084				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond					0.00000	100.13023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond					0.00000	101.36326				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.13140				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.93410				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.92772				0.00	0	200,000,00
Total CLN399 SPOT										0.00	0	200,000,00
Total For CLN399										0.00	0	200,000,00
CLN409 On 18/07/2020 Spot Bond					0.00000	100.73559				0.00	0	
Total CLN409 SPOT										0.00	0	
Total For CLN409										0.00	0	
CLN410 On 20/09/2020 Spot Bond					0.00000	100.06546				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN411 On 20/09/2020 Spot Bond					0.00000	100.22015				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN412 On 18/07/2020 Spot Bond					0.00000	101.67062				0.00	0	
Total CLN412 SPOT										0.00	0	
Total For CLN412										0.00	0	
CLN413 On 20/09/2020 Spot Bond					0.00000	100.31054				0.00	0	
Total CLN413 SPOT										0.00	0	
Total For CLN413										0.00	0	
CLN415 On 20/09/2020 Spot Bond					0.00000	100.16050				0.00	0	
Total CLN415 SPOT										0.00	0	
Total For CLN415										0.00	0	
CLN416 On 18/07/2020 Spot Bond					0.00000	101.75266				0.00	0	
Total CLN416 SPOT										0.00	0	
Total For CLN416										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN418 On 23/09/2020 Spot Bond					0.00000	100.13976				0.00	0	
Total CLN418 SPOT										0.00	0	
Total For CLN418										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	100.17132				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	100.73969				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	101.78159				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN422 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	
CLN423 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	
CLN424 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	
CLN425 On 20/12/2020 Spot Bond					0.00000	100.62883				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN426 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	
CLN429 On 20/12/2020 Spot Bond					0.00000	100.21648				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN431										0.00	0	
CLN43: 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	
CLN43: 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	
CLN43: 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	
CLN43: On 20/12/2020 Spot Bond					0.00000	100.15082				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	100.14109				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN43: On 03/02/2021 Spot Bond					0.00000	101.45524				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN44: On 20/03/2021 Spot Bond					0.00000	161.23000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN44: On 24/05/2021 Spot Bond			5.76500	105.96776	5.76500	105.95140				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45: On 31/01/2022 Spot Bond			3.62000	164.72158	3.62000	164.68634				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45: On 31/01/2025 Spot Bond			7.01000	121.34076	7.01000	121.30380				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			7.25000	120.12919	7.25000	120.09182				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45: On 20/12/2021 Spot Bond					0.00000	100.17836				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	100.86320				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.04929				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.31286				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.47000	108.65756	6.47000	108.63876				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.26973				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN466 On 28/03/2022 Spot Bond					0.00000	100.01709				0.00	0	
Total CLN466 SPOT										0.00	0	
Total For CLN466										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.75895				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.75895				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.92920				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	100.56523				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN476 On 20/09/2020 Spot Bond					0.00000	100.15295				0.00	0	
Total CLN476 SPOT										0.00	0	
Total For CLN476										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	38.96317	100.00000	38.87742				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN48(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	
CLN48(On 20/05/2021 Spot Bond					0.00000	101.31979				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN48(On 20/05/2021 Spot Bond					0.00000	101.70025				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN48(On 02/12/2021 Spot Bond					0.00000	101.44492				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48(On 02/12/2021 Spot Bond			5.96500	105.71884	5.96500	105.70186				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48(On 20/06/2022 Spot Bond					0.00000	100.50887				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN48(On 23/06/2021 Spot Bond			9.47000	103.58484	9.47000	106.27122				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN48(On 28/07/2022 Spot Bond			6.27000	109.40822	6.27000	109.38966				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49(On 28/03/2022 Spot Bond					0.00000	100.75917				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	100.15290				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2020 Spot Bond					0.00000	100.51961				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			6.67000	115.45581	6.67000	115.43523				0.00	0	
Total CLN496 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	102.56051				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN49: On 20/05/2021 Spot Bond					0.00000	100.79319				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN50: On 10/10/2020 Spot Bond					0.00000	99.85144				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN50: On 11/10/2022 Spot Bond					0.00000	101.74153				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	101.81508				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	101.81508				0.00	0	180,000,00
Total CLN504 SPOT										0.00	0	180,000,00
Total For CLN504										0.00	0	180,000,00
CLN50: On 24/10/2020 Spot Bond					0.00000	101.20411				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50: On 20/12/2022 Spot Bond					0.00000	100.49432				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51: On 11/10/2020 Spot Bond					0.00000	101.70991				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51: On 14/11/2022 Spot Bond					0.00000	94.33780				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51: On 15/09/2022 Spot Bond			9.96000	102.89367	9.96000	102.86649				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51: On 30/10/2022 Spot Bond			10.01000	101.66838	10.01000	101.64124				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.67699				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	100.02562	9.60000	100.00000				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.29976				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 17/09/2020 Spot Bond					0.00000	100.20274				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.57467				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.93118				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	102.82557	9.20000	102.80045				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	101.21327				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.85666				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.57849				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.97962				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN52(On 29/11/2021 Spot Bond					0.00000	101.45708				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53(On 12/03/2021 Spot Bond					0.00000	100.28178				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53(On 12/03/2023 Spot Bond					0.00000	100.29976				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53(On 20/06/2023 Spot Bond					0.00000	100.14229				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53(On 18/07/2025 Spot Bond					0.00000	101.38478				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53(On 18/07/2025 Spot Bond			9.17500	9.17500	9.17500	109.31776				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53(On 18/07/2023 Spot Bond					0.00000	99.65211				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53(On 25/01/2023 Spot Bond					0.00000	101.18306				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54(On 17/01/2024 Spot Bond					0.00000	101.60745				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54(On 20/12/2023 Spot Bond					0.00000	113.06300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54(On 30/05/2022 Spot Bond					0.00000	100.50076				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN54(On 17/01/2024 Spot Bond					0.00000	101.57716				0.00	0	
Total CLN545 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.64500	110.03065	8.64500	110.00508				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.69500	107.79937	8.69500	107.77444				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.78500	107.14161	8.78500	107.11658				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	293.38292				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	100.75077				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.94014				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.94685				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.63763				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.75887				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00
Total For CLN559										0.00	0	4,000,000.00
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	139.33000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.99689				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.74818	10.19000	101.20656				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.64500	107.22571	8.64500	107.72933				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.04005				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.68757				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.19680				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.45128				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.94933				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	101.02502				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.55958				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.87500	105.47374	8.87500	105.94589				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN57: On 12/11/2025 Spot Bond					0.00000	100.98680				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57: On 13/05/2021 Spot Bond					0.00000	101.77087				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN57: On 11/02/2024 Spot Bond					0.00000	100.95340				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	100.25311				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	100.15518				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	101.33616				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	99.96726				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	100.96993				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 30/05/2022 Spot Bond					0.00000	100.47321				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN58: On 16/09/2025 Spot Bond					0.00000	100.25815				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2022 Spot Bond					0.00000	101.22971				0.00	0	
Total CLN584 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.46136				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	100.90299				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.33956				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.23109				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.20178				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.25359				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.26693				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			5.23000	125.37094	5.23000	102.99846				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.62788				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.01481				0.00	0	110,000,00
Total CLN595 SPOT										0.00	0	110,000,00
Total For CLN595										0.00	0	110,000,00
CLN595 On 24/11/2024 Spot Bond					0.00000	100.62788				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.90458				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	99.96922				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.31133				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.20178				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.20178				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.42734				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.49270				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.99521				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.90704				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.96677				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.42568				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.67373				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN609 On 30/04/2023 Spot Bond			9.32000	101.55508	9.32000	101.52981				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	101.21788				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.95626				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.36610				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.65262				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2021 Spot Bond					0.00000	100.47313				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	150,000,0€
CLN616 On 30/09/2020 Spot Bond					0.00000	99.99997				0.00	0	150,000,0€
Total CLN616 SPOT										0.00	0	150,000,0€
Total For CLN616										0.00	0	150,000,0€
CLN617 On 20/12/2029 Spot Bond					0.00000	100.16713				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2024 Spot Bond					0.00000	100.14109				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 20/12/2022 Spot Bond					0.00000	100.14982				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	200,000,0€
CLN620 On 30/11/2021 Spot Bond					0.00000	100.46133				0.00	0	200,000,0€
Total CLN620 SPOT										0.00	0	200,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN619										0.00	0	200,000,00
CLN621 On 28/10/2024 Spot Bond					0.00000	101.12811				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.12473				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond					0.00000	101.05605				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	100.17347				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.20024				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.54000	109.62374	6.54000	109.60436				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.90441				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	101.29065				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.34500	83.41284	12.34500	83.38540				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2021 Spot Bond					0.00000	100.72850				0.00	0	90,000,00
Total CLN629 SPOT										0.00	0	90,000,00
Total For CLN629										0.00	0	90,000,00
CLN630 On 19/08/2025 Spot Bond			9.34500	104.07064	9.34500	104.04454				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.90100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.69365				0.00	0	100,000,00
Total CLN632 SPOT										0.00	0	100,000,00
Total For CLN632										0.00	0	100,000,00
CLN632 On 09/10/2034 Spot Bond					0.00000	102.12141				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.95647				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	100.96582				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.70384				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.89758				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	100.85773				0.00	0	50,000,00
Total CLN638 SPOT										0.00	0	50,000,00
Total For CLN638										0.00	0	50,000,00
CLN638 On 12/08/2022 Spot Bond					0.00000	100.88707				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.96582				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	101.28025				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.70710				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 On 18/12/2024 Spot Bond					0.00000	100.19819				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	101.17708				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.19851				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.89758				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.48486				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.89758				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.74942				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.89758				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 18/02/2021 Spot Bond					0.00000	100.71856				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	99.96216				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	100.20063				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.15846				0.00	0	
Total CLN656 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	102.13030				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.13466				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.13622				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN659 On 20/12/2023 Spot Bond					0.00000	100.14117				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	88.09400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	100.17501				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	86.04200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	102.65800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.63822				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.96298				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.04762				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	101.74423				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.23681				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.61244				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.25257				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.34266				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			148.91521		0.00000	102.71269				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			148.91521		0.00000	102.71336				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.23423				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.71334				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.63086				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	100.77671				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.13137				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN68(On 28/02/2023 Spot Bond					0.00000	100.33556				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68(On 19/08/2025 Spot Bond					0.00000	100.45506				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68(On 07/12/2023 Spot Bond					0.00000	100.29454				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68(On 21/06/2023 Spot Bond					0.00000	100.19393				0.00	60,000,000	60,000,00
Total CLN683 SPOT										0.00	60,000,000	60,000,00
Total For CLN683										0.00	60,000,000	60,000,00
CLN68(On 21/06/2023 Spot Bond					0.00000	100.17885				0.00	60,000,000	60,000,00
Total CLN684 SPOT										0.00	60,000,000	60,000,00
Total For CLN684										0.00	60,000,000	60,000,00
CLN68(On 12/02/2025 Spot Bond					0.00000	100.14115				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68(On 21/06/2023 Spot Bond					0.00000	100.11235				0.00	0	50,000,00
Total CLN686 SPOT										0.00	0	50,000,00
Total For CLN686										0.00	0	50,000,00
CLN68(On 21/12/2026 Spot Bond					0.00000	100.09660				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68(On 21/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,200,000,00
Total CLN688 SPOT										0.00	0	3,200,000,00
Total For CLN688										0.00	0	3,200,000,00
CLN68(On 21/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,000,00
Total CLN689 SPOT										0.00	0	100,000,000,00
Total For CLN689										0.00	0	100,000,000,00
CLN69(On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.95000	102.59678	7.95000	102.57493				0.00	0	
Total CLN81 SPOT										0.00	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 CLN81										0.00	0	
CLNF1 On 17/08/2021 Spot Bond					0.00000	100.85450				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.87000	111.99888	7.87000	111.97526				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ07 On 23/03/2021 Spot Bond			6.18000	106.13622	6.18000	106.11867				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.74500	107.88500	9.74500	107.85696				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.45000	113.40024	6.45000	113.38058		239,701,004,280,000.00		37,162,946,400	8,101,634,600	
Total COJG01 SPOT								19,701,004,280,000.00		37,162,946,400	8,101,634,600	
Total For COJG01								19,701,004,280,000.00		37,162,946,400	8,101,634,600	
COT01 On 03/04/2023 Spot Bond			7.10500	107.13621	7.10500	107.11578				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.20500	102.42227	10.20500	102.39443				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			10.29500	96.20600	10.29500	96.17962				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.47000	9.47000	9.47000	106.09228				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.20416				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.54397				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
CSA05I On 06/12/2021 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 CSA05U SPOT										0.00	0	
Total For CSA05U										0.00	0	
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSD05U SPOT										0.00	0	
Total For CSD05U										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.13458				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.25491				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.03704				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.29300				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/09/2020 Spot Bond					0.00000	100.30378				0.00	0	
Total DENG92 SPOT										0.00	0	
Total For DENG92										0.00	0	
DENG9 On 23/09/2020 Spot Bond					0.00000	100.10726				0.00	0	1,000,000,00
Total DENG93 SPOT										0.00	0	1,000,000,00
Total For DENG93										0.00	0	1,000,000,00
DENG9 On 27/09/2020 Spot Bond					0.00000	100.01466				0.00	0	
Total DENG94 SPOT										0.00	0	
Total For DENG94										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.30379				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	101.11717				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.32455				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	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
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	100.30352				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.69413				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	99.50878				0.00	0	950,000,00
Total DSY02 SPOT										0.00	0	950,000,00
Total For DSY02										0.00	0	950,000,00
DSY02U On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY02U SPOT										0.00	0	
Total For DSY02U										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.09500	9.09500	9.09500	105.96990				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY03U On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY03U SPOT										0.00	0	
Total For DSY03U										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.96690				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05U On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY05U SPOT										0.00	0	
Total For DSY05U										0.00	0	
DSY06U On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY06U SPOT										0.00	0	
Total For DSY06U										0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.20000	102.92662	6.20000	102.90945				0.00	0	200,000,00
Total DV2021 SPOT										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total For DV2021									0.00	0	200,000,00
DV23 On 27/02/2023 Spot Bond			6.65000	111.45275	6.65000	111.43271			0.00	0	7,820,60
Total DV23 SPOT									0.00	0	7,820,60
Total For DV23									0.00	0	7,820,60
DV23/R On 27/02/2023 Spot Bond			100.00000	23.64966	100.00000	23.59702			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	23.64966	100.00000	23.59702			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			6.14000	114.95422	6.14000	114.93513		422,454,469,944,000.00	68,803,659,600	15,057,850,70	
Total DV24 SPOT								2,454,469,944,000.00	68,803,659,600	15,057,850,70	
Total For DV24								2,454,469,944,000.00	68,803,659,600	15,057,850,70	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.54486	9.69000	103.51795			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.54486	9.69000	103.51795			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.50000	96.15394	11.50000	96.12440			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	103.69389	10.10000	103.66581			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.69389	10.10000	103.66581			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVC03 On 17/12/2020 Spot Bond					0.00000	100.19328			0.00	0	
Total DVC031 SPOT									0.00	0	
Total For DVC031									0.00	0	
DVF20 On 31/08/2020 Spot Bond					0.00000	100.46804			0.00	0	
Total DVF20C SPOT									0.00	0	
Total For DVF20C									0.00	0	
DVF20 On 23/10/2020 Spot Bond					0.00000	101.19981			0.00	0	
Total DVF20D SPOT									0.00	0	
Total For DVF20D									0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.52575			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.55248			0.00	0	
Total DVF22 SPOT									0.00	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 DVF22										0.00	0	
DVF22 On 29/08/2022 Spot Bond					0.00000	100.08537				0.00	60,000,000	30,000,00
Total DVF22B SPOT										0.00	60,000,000	30,000,00
Total For DVF22B										0.00	60,000,000	30,000,00
DVF22 On 24/10/2022 Spot Bond					0.00000	101.47013				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.73395				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.30989				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.64715				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.24937				0.00	199,741,600	49,935,40
Total DVF27 SPOT										0.00	199,741,600	49,935,40
Total For DVF27										0.00	199,741,600	49,935,40
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	100.41411				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.44950				0.00	160,000,000	80,000,00
Total DVFB25 SPOT										0.00	160,000,000	80,000,00
Total For DVFB25										0.00	160,000,000	80,000,00
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.95752				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.03396				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.22871				0.00	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 DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	101.08207				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	98.39331	100.00000	98.14547				0.00	0	
Total E170/R207 SPOT										0.00	0	
Total For E170/R207										0.00	0	
E174 On 01/08/2020 Spot Bond			4.58000	106.33636	4.58000	106.32308				0.00	0	
Total E174 SPOT										0.00	0	
Total For E174										0.00	0	
E175 On 01/08/2021 Spot Bond			5.45000	113.95946	5.45000	113.94263				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.67500	109.40150	5.67500	109.38486				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.58000	113.84713	6.58000	113.82711				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.56000	98.89670	5.56000	98.87055				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			5.35000	87.18815	5.35000	87.16545				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	131.08682	2.25000	131.06363				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.23000	126.22142	5.26000	125.92986				0.00	0	288,000,00
Total EL28 SPOT										0.00	0	288,000,00
Total For EL28										0.00	0	288,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL29 On 19/11/2029 Spot Bond			5.09000	112.83305	5.09000	112.80461				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.00000	111.83561	5.00000	111.80755				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.22000	99.96620	5.22000	99.94060				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.32000	89.21095	5.32000	89.18778				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	131.08682	2.25000	131.06363				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	132.68706				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	130.57424				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	99.80766				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	98.88825				0.00	0	
Total ELN007 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN007										0.00	0	
ELN007 On 17/06/2021 Spot Bond					0.00000	99.73789				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
EMM01 On 28/07/2020 Spot Bond			6.03000	104.81248	6.03000	104.79524				0.00	0	85,360,00
Total EMM01 SPOT										0.00	0	85,360,00
Total For EMM01										0.00	0	85,360,00
EMM02 On 11/03/2021 Spot Bond			5.88000	106.49650	5.88000	106.47973				0.00	0	10,400,000,00
Total EMM02 SPOT										0.00	0	10,400,000,00
Total For EMM02										0.00	0	10,400,000,00
EMM03 On 04/05/2024 Spot Bond			9.36500	103.72787	9.36500	103.70207				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			11.20000	11.20000	11.20000	94.80369				0.00	0	3
Total EMM04 SPOT										0.00	0	3
Total For EMM04										0.00	0	3
EMM05 On 17/04/2029 Spot Bond			11.55000	11.55000	11.55000	99.21686				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.44500	9.44500	9.44500	102.03316				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.44500	9.44500	9.44500	102.89437				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.81000	11.81000	11.81000	85.55936				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.65500	10.65500	10.65500	100.41077				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.81000	11.81000	11.81000	94.97859				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.09751				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01: On 23/04/2021 Spot Bond					0.00000	101.46301				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.36528				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX03: On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ENX03U SPOT										0.00	0	
Total For ENX03U										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.38086				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.46516				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.48326				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.17687				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF007: On 02/09/2020 Spot Bond					0.00000	100.44756				0.00	0	
Total EPF007 SPOT										0.00	0	
Total For EPF007										0.00	0	
EPF012: On 06/11/2020 Spot Bond					0.00000	101.22998				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014: On 28/05/2021 Spot Bond					0.00000	100.88411				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015: On 04/06/2023 Spot Bond					0.00000	100.44142				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF016 On 07/09/2021 Spot Bond					0.00000	100.33325				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.34219				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.24313				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.28268				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.97824				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF04U SPOT										0.00	0	
Total For EPF04U										0.00	0	
EPF05U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF05U SPOT										0.00	0	
Total For EPF05U										0.00	0	
EPF08U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF08U SPOT										0.00	0	
Total For EPF08U										0.00	0	
EPF09U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF09U SPOT										0.00	0	
Total For EPF09U										0.00	0	
EPF10U On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF10U SPOT										0.00	0	
Total For EPF10U										0.00	0	
EPF11U On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF11U SPOT										0.00	0	
Total For EPF11U										0.00	0	
EPF12U On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF12U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.90473				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4L On 12/03/2021 Spot Bond					0.00000	100.25592				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	100.19293				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQS11U SPOT										0.00	0	
Total For EQS11U										0.00	0	
EQT00L On 03/06/2022 Spot Bond					0.00000	100.42489				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00L On 03/06/2024 Spot Bond					0.00000	100.43583				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00L On 16/04/2025 Spot Bond					0.00000	101.31971				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT02L 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	100.80493				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.77570				0.00	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 ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.85163			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.78154			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA1: On 25/11/2020 Spot Bond			10.00000	106.70300	10.00000	106.67500			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	100.88607			0.00	0	
Total ERSA21 SPOT									0.00	0	
Total For ERSA21									0.00	0	
ERSA2: On 17/08/2020 Spot Bond					0.00000	100.77571			0.00	0	
Total ERSA24 SPOT									0.00	0	
Total For ERSA24									0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.81073			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.76639			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.75234			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.19000	113.24464	6.19000	113.22567			0.00	0	1,826,663,70
Total ES23 SPOT									0.00	0	1,826,663,70
Total For ES23									0.00	0	1,826,663,70
ES23/R On 25/01/2023 Spot Bond			10.00000	104.32662	10.00000	104.29865			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.58500	98.62649	8.58500	98.60384		9,043,143,676,000.00	1,053,365,600	7,055,756,60	
Total ES26 SPOT								9,043,143,676,000.00	1,053,365,600	7,055,756,60	
Total For ES26								9,043,143,676,000.00	1,053,365,600	7,055,756,60	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26/R On 02/04/2026 Spot Bond			7.85000	101.91145	7.85000	101.89001				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.71500	74.19551	11.77500	73.85853			5,859,083,868,000.00		500,135,200	3,371,617,800
Total ES33 SPOT									5,859,083,868,000.00		500,135,200	3,371,617,800
Total For ES33									5,859,083,868,000.00		500,135,200	3,371,617,800
ES33/R On 15/09/2033 Spot Bond			7.50000	102.18434	7.50000	102.16389				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.20500	73.45997	12.20500	73.43620				0.00	0	2,400,000,000
Total ES42 SPOT										0.00	0	2,400,000,000
Total For ES42										0.00	0	2,400,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	101.53552	8.50000	101.51244				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ESF01U SPOT										0.00	0	
Total For ESF01U										0.00	0	
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ESF02U SPOT										0.00	0	
Total For ESF02U										0.00	0	
ESFR0: On 20/04/2021 Spot Bond					0.00000	101.27668				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.23724				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	98.58216				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.13354				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	12.55192	100.00000	12.52152				0.00	0	
Total FFA1U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FFA1U										0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	20.27331	100.00000	20.22421				0.00	0	
Total FFB1U SPOT										0.00	0	
Total For FFB1U										0.00	0	
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF03U SPOT										0.00	0	
Total For FIF03U										0.00	0	
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF04U SPOT										0.00	0	
Total For FIF04U										0.00	0	
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF07U SPOT										0.00	0	
Total For FIF07U										0.00	0	
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF11U SPOT										0.00	0	
Total For FIF11U										0.00	0	
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF12U SPOT										0.00	0	
Total For FIF12U										0.00	0	
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF13U SPOT										0.00	0	
Total For FIF13U										0.00	0	
FIF14U On 01/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF14U SPOT										0.00	0	
Total For FIF14U										0.00	0	
FIF15U On 01/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF15U SPOT										0.00	0	
Total For FIF15U										0.00	0	
FIF16U On 01/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF16U SPOT										0.00	0	
Total For FIF16U										0.00	0	
FIF17U On 01/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF17U SPOT										0.00	0	
Total For FIF17U										0.00	0	
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.90509				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB12 SPOT										0.00	0	
Total For FIFB12										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.92996				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.74855				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.85154				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.88271				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.15186				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.86791				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FMLA1U SPOT										0.00	0	
Total For FMLA1U										0.00	0	
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPA1U SPOT										0.00	0	
Total For FPA1U										0.00	0	
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPB1U SPOT										0.00	0	
Total For FPB1U										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.17532				0.00	240,000,000	120,000,000
Total FRB13 SPOT										0.00	240,000,000	120,000,000
Total For FRB13										0.00	240,000,000	120,000,000
FRB14 On 02/06/2021 Spot Bond			6.02000	6.02000	6.02000	104.27935				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB16 On 08/07/2020 Spot Bond					0.00000	102.15869				0.00	0	
Total FRB16 SPOT										0.00	0	
Total For FRB16										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	104.91709				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	103.91772				0.00	80,000,000	40,000,000
Total FRB18 SPOT										0.00	80,000,000	40,000,000
Total For FRB18										0.00	80,000,000	40,000,000
FRB19 On 14/04/2021 Spot Bond			6.94000	106.67592	6.94000	106.65604				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	103.51837				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.89613				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	100.87706				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	100.60662				0.00	260,000,000	130,000,000
Total FRB23 SPOT										0.00	260,000,000	130,000,000
Total For FRB23										0.00	260,000,000	130,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	100.65554				0.00	240,000,000	120,000,000
Total FRB24 SPOT										0.00	240,000,000	120,000,000
Total For FRB24										0.00	240,000,000	120,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	98.85627				0.00	360,000,000	150,000,000
Total FRB25 SPOT										0.00	360,000,000	150,000,000
Total For FRB25										0.00	360,000,000	150,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	96.22625				0.00	340,000,000	170,000,000
Total FRB26 SPOT										0.00	340,000,000	170,000,000

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 FRB26										0.00	340,000,000	170,000,000
FRB27 On 03/06/2026 Spot Bond			9.14500	105.46377	9.14500	105.43800				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			3.02000	166.22738	3.02000	166.19452				0.00	0	10,000,000
Total FRBI22 SPOT										0.00	0	10,000,000
Total For FRBI22										0.00	0	10,000,000
FRBI23 On 07/12/2023 Spot Bond			3.60500	3.60500	3.60500	298.75468				0.00	0	10,000,000
Total FRBI23 SPOT										0.00	0	10,000,000
Total For FRBI23										0.00	0	10,000,000
FRBI25 On 31/01/2025 Spot Bond			4.56000	4.56000	4.56000	134.51895				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			5.28000	171.41214	5.28000	171.36796				0.00	0	253,000,000
Total FRBI28 SPOT										0.00	0	253,000,000
Total For FRBI28										0.00	0	253,000,000
FRBI29 On 31/03/2029 Spot Bond			5.11000	5.11000	5.11000	92.72270				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.63000	5.63000	5.63000	189.83162				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.60000	82.27502	5.60000	82.25313				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.63000	81.28725	5.63000	81.26560				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ01 On 30/11/2020 Spot Bond			4.20000	4.20000	4.20000	98.19984				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.11000	6.11000	6.11000	77.23320				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			6.19000	6.19000	6.19000	76.44165				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			5.41000	5.41000	5.41000	129.75436				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	80.87055				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	106.70300	10.00000	106.67500				0.00	0	
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC20: On 07/10/2020 Spot Bond					0.00000	102.90353				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			3.73000	164.44750	3.73000	164.41183				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC23: On 31/01/2022 Spot Bond			4.59000	162.32573	4.59000	162.28676				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	100.23728				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	97.29491				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	97.65627				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	98.35362				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	103.37527				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	103.33672				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	102.58419				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	97.77768				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25: On 19/10/2020 Spot Bond					0.00000	102.57453				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.11319				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.25145				0.00	0	
Total FRC252 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	103.36358				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 10/10/2020 Spot Bond					0.00000	101.56919				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC26: On 13/07/2020 Spot Bond					0.00000	101.62574				0.00	0	
Total FRC262 SPOT										0.00	0	
Total For FRC262										0.00	0	
FRC26: On 13/07/2020 Spot Bond					0.00000	101.63332				0.00	0	
Total FRC264 SPOT										0.00	0	
Total For FRC264										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.58273				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.64910				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.17341				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	103.98660				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	101.57214	9.80000	101.54574				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.28496				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.28593				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	100.40627				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.70932				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.14550				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	108.88964				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	101.89101				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.22068				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.19761				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	106.98595				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.12751				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.16637				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	101.36326				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.24976				0.00	0	
Total FRC292 SPOT										0.00	0	
Total For FRC292										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	101.19574				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	101.17635				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.90864				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.92140				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.00742				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.16706				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	102.34881				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 30/11/2020 Spot Bond					0.00000	101.87941				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	101.10953				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.64949				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 28/12/2020 Spot Bond					0.00000	100.01290				0.00	0	
Total FRC304 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC304										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.20372				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.53523				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 12/08/2020 Spot Bond					0.00000	100.82047				0.00	0	
Total FRC307 SPOT										0.00	0	
Total For FRC307										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.87212				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.12489				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.14282				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.16000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	98.81000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.15626				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	108.53000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	88.95167				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.26849				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	101.18857				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	94.56739				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.15616				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC321 On 24/10/2020 Spot Bond					0.00000	101.25890				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC322 On 20/12/2024 Spot Bond					0.00000	100.15967				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	100.14421				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	99.97135				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	100.15631				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	99.99997				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.55440				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC329 On 06/11/2023 Spot Bond					0.00000	100.98886				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	101.32637				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	101.08599				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC332 On 02/02/2021 Spot Bond					0.00000	101.08599				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC333 On 05/03/2021 Spot Bond					0.00000	100.35251				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	100.59757				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC336 On 13/09/2021 Spot Bond					0.00000	102.19385				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	101.44931				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC338 On 09/06/2021 Spot Bond					0.00000	100.35058				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.32148				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.28105				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.18382				0.00	0	
Total FRC341 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC341										0.00	0	
FRC66 On 31/01/2022 Spot Bond			4.37000	4.37000	4.37000	162.82685				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			4.31000	4.31000	4.31000	162.97458				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			4.29000	4.29000	4.29000	163.02384				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD17U SPOT										0.00	0	
Total For FRD17U										0.00	0	
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD19U SPOT										0.00	0	
Total For FRD19U										0.00	0	
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD20U SPOT										0.00	0	
Total For FRD20U										0.00	0	
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD23U SPOT										0.00	0	
Total For FRD23U										0.00	0	
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD24U SPOT										0.00	0	
Total For FRD24U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRD29U SPOT										0.00	0	
Total For FRD29U										0.00	0	
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD30U SPOT										0.00	0	
Total For FRD30U										0.00	0	
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD33U SPOT										0.00	0	
Total For FRD33U										0.00	0	
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD36U SPOT										0.00	0	
Total For FRD36U										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.99000	81.83126	5.99000	81.80878				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.25000	99.42950	5.25000	99.40385				0.00	0	700,000,00
Total FRI38 SPOT										0.00	0	700,000,00
Total For FRI38										0.00	0	700,000,00
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.04057				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.24147				0.00	0	
Total FRJ20 SPOT										0.00	0	
Total For FRJ20										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.57005				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.90212				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.35056				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.49833				0.00	380,000,000	190,000,00
Total FRJ24 SPOT										0.00	380,000,000	190,000,00
Total For FRJ24										0.00	380,000,000	190,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.10444				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.55345				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.35633				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	98.25407				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS01U SPOT										0.00	0	
Total For FRS01U										0.00	0	
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS02U SPOT										0.00	0	
Total For FRS02U										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.81800	4.81800	4.81800	110.57702				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.17000	5.17000	5.17000	100.46112				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.45979				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	101.12701				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.31000	98.64545	5.31000	98.61986				0.00	0	4,280,000,00
Total FRS108 SPOT										0.00	0	4,280,000,00
Total For FRS108										0.00	0	4,280,000,00
FRS109 On 07/12/2033 Spot Bond			5.25000	197.39622	5.25000	197.34550				0.00	0	540,000,00
Total FRS109 SPOT										0.00	0	540,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For FRS109										0.00	0	540,000,00
FRS110 On 31/01/2038 Spot Bond			5.45000	96.84535	5.45000	96.81988				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			5.28000	5.28000	5.28000	196.73929				0.00	0	880,000,00
Total FRS112 SPOT										0.00	0	880,000,00
Total For FRS112										0.00	0	880,000,00
FRS113 On 31/01/2025 Spot Bond			4.96000	132.28518	4.96000	132.25211				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	122.49975	3.70500	122.47325				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS116 On 31/01/2038 Spot Bond			5.45000	96.84535	5.45000	96.81988				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.40000	194.38770	5.40000	194.33696				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.45000	193.39725	5.45000	193.34654				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.49000	168.28548	4.49000	134.92025				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.48000	192.80595	5.48000	192.75524				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.45000	96.84535	5.45000	96.81988				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			5.66000	167.07760	5.66000	167.03286				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.20000	87.86435	6.20000	87.83948				0.00	0	300,000,00

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 FRS127 SPOT										0.00	0	300,000,00
Total For FRS127										0.00	0	300,000,00
FRS127 On 31/03/2028 Spot Bond			5.55000	168.31924	5.55000	168.27467				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.61000	167.64068	5.61000	167.59602				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.99000	183.08367	5.99000	183.03305				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.13000	88.65753	6.13000	88.63260				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.45000	5.45000	5.45000	96.81988				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.45000	95.17746	5.45000	96.81988				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.42000	169.80032	5.42000	169.75595				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.76000	187.39216	5.76000	187.34150				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.55000	168.31924	5.55000	168.27467				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.55000	168.31924	5.55000	168.27467				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.84000	165.06851	5.84000	165.02351				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS146 On 31/01/2025 Spot Bond			5.26000	130.61454	5.26000	130.58085				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			3.43000	165.19642	3.43000	165.16194				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.90000	164.40500	5.90000	164.35994				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.94000	163.96437	5.94000	163.91925				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			5.23000	130.78051	5.23000	130.74687				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.36000	170.48895	5.36000	170.44466				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.95000	5.95000	5.95000	163.80928				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS158 On 20/06/2022 Spot Bond					0.00000	15.09406				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS159 On 06/06/2023 Spot Bond					0.00000	16.53135				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS15U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS15U SPOT										0.00	0	
Total For FRS15U										0.00	0	
FRS160 On 06/06/2024 Spot Bond					0.00000	19.41511				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS161 On 06/06/2025 Spot Bond					0.00000	22.29199				0.00	0	
Total FRS161 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS161										0.00	0	
FRS16: On 20/06/2022 Spot Bond					0.00000	14.15145				0.00	0	
Total FRS162 SPOT										0.00	0	
Total For FRS162										0.00	0	
FRS16: On 06/06/2023 Spot Bond					0.00000	15.35302				0.00	0	
Total FRS163 SPOT										0.00	0	
Total For FRS163										0.00	0	
FRS16: On 06/06/2024 Spot Bond					0.00000	17.92465				0.00	0	
Total FRS164 SPOT										0.00	0	
Total For FRS164										0.00	0	
FRS16: On 06/06/2025 Spot Bond					0.00000	20.48027				0.00	0	
Total FRS165 SPOT										0.00	0	
Total For FRS165										0.00	0	
FRS16: On 01/08/2022 Spot Bond					0.00000	13.17311				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS16: On 01/08/2022 Spot Bond					0.00000	13.15716				0.00	0	
Total FRS168 SPOT										0.00	0	
Total For FRS168										0.00	0	
FRS16: On 01/08/2021 Spot Bond					0.00000	12.04681				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS16: 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	
FRS17: On 01/08/2022 Spot Bond					0.00000	16.39809				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	101.31556				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	101.42822				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS174 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS175 On 26/01/2024 Spot Bond					0.00000	16.18744				0.00	0	
Total FRS175 SPOT										0.00	0	
Total For FRS175										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	16.18743				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS177 On 19/07/2024 Spot Bond					0.00000	18.79949				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.20017				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.01624				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS183 On 04/10/2021 Spot Bond					0.00000	114.86128				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	123.79652				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	129.42239				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	144.59119				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	127.20589				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS194 On 19/06/2026 Spot Bond					0.00000	22.00376				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS195 On 19/06/2026 Spot Bond					0.00000	43.76645				0.00	0	
Total FRS195 SPOT										0.00	0	
Total For FRS195										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.95711				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS198 On 03/08/2020 Spot Bond					0.00000	124.95390				0.00	0	
Total FRS198 SPOT										0.00	0	
Total For FRS198										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.07141				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.95360				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.59543				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS204 On 11/09/2020 Spot Bond					0.00000	101.95002				0.00	0	
Total FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS205 On 15/03/2021 Spot Bond					0.00000	106.18610				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	101.65767				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	113.42042				0.00	0	
Total FRS207 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS207										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	119.91229				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS208 On 18/11/2024 Spot Bond					0.00000	100.79556				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 20/12/2020 Spot Bond					0.00000	143.48606				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS211 On 04/09/2020 Spot Bond					0.00000	113.89384				0.00	0	
Total FRS212 SPOT										0.00	0	
Total For FRS212										0.00	0	
FRS212 On 03/09/2021 Spot Bond					0.00000	112.95284				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	104.58149				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS215 SPOT										0.00	0	
Total For FRS215										0.00	0	
FRS215 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.11295				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	26,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS221 SPOT										0.00	0	26,100,000.00
Total For FRS221										0.00	0	26,100,000.00
FRS36 On 07/12/2023 Spot Bond			3.40500	3.40500	3.40500	300.62684				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.29500	301.72429	3.29500	301.66259				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	294.96051				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			3.22000	165.72340	3.22000	165.68974				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	101.14006				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			2.92000	166.48014	2.92000	166.44768				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.05658				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.15000	92.05750	5.15000	92.03402				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.77000	65.98605	4.77000	97.26714				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.38000	4.38000	4.38000	135.55361				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.66000	4.66000	4.66000	133.94808				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS90 On 07/12/2023 Spot Bond			4.20500	4.20500	4.20500	293.22199				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX20 On 01/10/2020 Spot Bond			4.91000	103.09906	4.91000	103.08536				0.00	0	
Total FRX20 SPOT										0.00	0	
Total For FRX20										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.52000	5.52000	5.52000	108.02637				0.00	0	2,010,000,00
Total FRX23 SPOT										0.00	0	2,010,000,00
Total For FRX23										0.00	0	2,010,000,00
FRX24 On 10/12/2024 Spot Bond			6.78500	115.59897	6.78500	115.57790				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.89500	116.23601	6.89500	116.21435				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.48500	112.25555	7.48500	112.23302			3,143,592,216,000.00	419,985,600	624,996,400	
Total FRX26 SPOT									3,143,592,216,000.00	419,985,600	624,996,400	
Total For FRX26									3,143,592,216,000.00	419,985,600	624,996,400	
FRX27 On 07/03/2027 Spot Bond			7.64400	116.32463	7.64400	116.30092			1,172,718,019,200.00	153,416,800	38,354,200	
Total FRX27 SPOT									1,172,718,019,200.00	153,416,800	38,354,200	
Total For FRX27									1,172,718,019,200.00	153,416,800	38,354,200	
FRX28 On 26/07/2028 Spot Bond			8.14500	115.86828	8.14500	115.84286			0.00	0		
Total FRX28 SPOT									0.00	0		
Total For FRX28									0.00	0		
FRX30 On 31/01/2030 Spot Bond			9.08500	108.25191	9.08500	108.22549			181,700,000,000.00	20,000,000	20,000,000	
Total FRX30 SPOT									181,700,000,000.00	20,000,000	20,000,000	
Total For FRX30									181,700,000,000.00	20,000,000	20,000,000	
FRX31 On 21/02/2031 Spot Bond			9.59000	102.80436	9.59000	102.77791			575,400,000,000.00	60,000,000	50,000,000	
Total FRX31 SPOT									575,400,000,000.00	60,000,000	50,000,000	
Total For FRX31									575,400,000,000.00	60,000,000	50,000,000	
FRX32 On 31/03/2032 Spot Bond			9.86000	107.14581	9.86000	107.11763			1,805,523,760,000.00	183,116,000	45,779,000	
Total FRX32 SPOT									1,805,523,760,000.00	183,116,000	45,779,000	
Total For FRX32									1,805,523,760,000.00	183,116,000	45,779,000	
FRX45 On 14/04/2045 Spot Bond			11.35200	74.06276	11.35200	74.04041			0.00	0		
Total FRX45 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX45										0.00	0	
FS3A5L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3A5U SPOT										0.00	0	
Total For FS3A5U										0.00	0	
FS3B1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3B1U SPOT										0.00	0	
Total For FS3B1U										0.00	0	
FS3C1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3C1U SPOT										0.00	0	
Total For FS3C1U										0.00	0	
FS3D1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3D1U SPOT										0.00	0	
Total For FS3D1U										0.00	0	
FS4A4L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A4U SPOT										0.00	0	
Total For FS4A4U										0.00	0	
FS4A5L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A5U SPOT										0.00	0	
Total For FS4A5U										0.00	0	
FS4B1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4B1U SPOT										0.00	0	
Total For FS4B1U										0.00	0	
FS4C1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4C1U SPOT										0.00	0	
Total For FS4C1U										0.00	0	
FS4D1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4D1U SPOT										0.00	0	
Total For FS4D1U										0.00	0	
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A3U SPOT										0.00	0	
Total For FS5A3U										0.00	0	
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A4U SPOT										0.00	0	
Total For FS5A4U										0.00	0	
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS5A5U SPOT										0.00	0	
Total For FS5A5U										0.00	0	
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5B1U SPOT										0.00	0	
Total For FS5B1U										0.00	0	
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5C1U SPOT										0.00	0	
Total For FS5C1U										0.00	0	
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5D1U SPOT										0.00	0	
Total For FS5D1U										0.00	0	
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5E1U SPOT										0.00	0	
Total For FS5E1U										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.12789				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.17942				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.71300				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6C1U SPOT										0.00	0	
Total For FS6C1U										0.00	0	
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6D1U SPOT										0.00	0	
Total For FS6D1U										0.00	0	
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6E1U SPOT										0.00	0	
Total For FS6E1U										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.65398				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.68515				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.70407				0.00	60,000,000	30,000,000
Total FS7A3 SPOT										0.00	60,000,000	30,000,000
Total For FS7A3										0.00	60,000,000	30,000,000
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.70963				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	101.57016				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.84738				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.42135				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH2A1U SPOT										0.00	0	
Total For GH2A1U										0.00	0	
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH31U SPOT										0.00	0	
Total For GH31U										0.00	0	
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH41U SPOT										0.00	0	
Total For GH41U										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.54908				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.41929				0.00	40,000,000	20,000,000
Total GH5A21 SPOT										0.00	40,000,000	20,000,000
Total For GH5A21										0.00	40,000,000	20,000,000
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.56332				0.00	0	
Total GH5A31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.59433				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.80673				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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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			4.71000	100.66451	4.71000	100.64010				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.53723				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	101.43544				0.00	80,000,000	40,000,000
Total GRT11 SPOT										0.00	80,000,000	40,000,000
Total For GRT11										0.00	80,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT14 On 15/09/2021 Spot Bond					0.00000	101.08909				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.49763				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.17000	113.76652	6.17000	113.74763				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.23926				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.96670				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			9.09500	104.49038	9.09500	104.46499				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.27663				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.58486				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.31477				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.69885				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.23651				0.00	113,010,000	28,252,500
Total GRT26G SPOT										0.00	113,010,000	28,252,500
Total For GRT26G										0.00	113,010,000	28,252,500
GRT27 On 28/09/2023 Spot Bond					0.00000	99.05359				0.00	0	
Total GRT27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.28373				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.29453				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.88884				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.51243				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.85030				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.10479				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.58257				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.28557				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.99997				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.08891				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.69850				0.00	1,000,000,000	1,000,000,000
Total GRT40 SPOT										0.00	1,000,000,000	1,000,000,000
Total For GRT40										0.00	1,000,000,000	1,000,000,000
GRT41 On 20/11/2024 Spot Bond					0.00000	100.90801				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.73971				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.08843				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.09173				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.09999				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.09530				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX01U SPOT										0.00	0	
Total For GRX01U										0.00	0	
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX02U SPOT										0.00	0	
Total For GRX02U										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.58392				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	99.99996				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H8T3U On 21/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H8T3U SPOT										0.00	0	
Total For H8T3U										0.00	0	
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	
H9T3U On 01/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	15,000,000.00
Total H9T3U SPOT										0.00	0	15,000,000.00
Total For H9T3U										0.00	0	15,000,000.00
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.51097				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	101.62363				0.00	0	
Total HILB06 SPOT										0.00	0	
Total For HILB06										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.58708				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.76191				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.07295				0.00	448,166,000	112,041,500
Total HILB09 SPOT										0.00	448,166,000	112,041,500
Total For HILB09										0.00	448,166,000	112,041,500
HILB10 On 17/03/2022 Spot Bond					0.00000	100.34535				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.57346				0.00	0	
Total HILB11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.40517				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.32931				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C4U SPOT										0.00	0	
Total For HM1C4U										0.00	0	
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C5U SPOT										0.00	0	
Total For HM1C5U										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	106.70300	10.00000	106.67500				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	99.99996				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.99986				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			3.89500	104.54032	3.89500	104.52921				0.00	0	222,210,00
Total HWAY20 SPOT										0.00	0	222,210,00
Total For HWAY20										0.00	0	222,210,00
HWAY2 On 31/07/2020 Spot Bond			100.00000	96.90981	100.00000	96.66509				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	296.22249	3.88500	296.15721				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.10500	4.10500	4.10500	297.43920				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.32000	72.72210	5.32000	90.87670				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.73500	86.91857	11.73500	86.89135			1,976,957,898,000.00	168,466,800	4,392,116,700	
Total HWAY34 SPOT									1,976,957,898,000.00	168,466,800	4,392,116,700	
Total For HWAY34									1,976,957,898,000.00	168,466,800	4,392,116,700	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.97897	100.00000	12.95009			0.00	0		
Total HWAY34/R208 SPOT									0.00	0		
Total For HWAY34/R208									0.00	0		
HWAY3 On 31/07/2035 Spot Bond			11.80500	86.03825	11.80500	86.01115			3,981,118,200,000.00	337,240,000	5,104,310,000	
Total HWAY35 SPOT									3,981,118,200,000.00	337,240,000	5,104,310,000	
Total For HWAY35									3,981,118,200,000.00	337,240,000	5,104,310,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.97841	100.00000	12.94953			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	101.53086			0.00	140,000,000	25,070,000,000	
Total HWF11 SPOT									0.00	140,000,000	25,070,000,000	
Total For HWF11									0.00	140,000,000	25,070,000,000	
HWF12 On 29/07/2022 Spot Bond					0.00000	101.22502			0.00	80,000,000	10,040,000,000	
Total HWF12 SPOT									0.00	80,000,000	10,040,000,000	
Total For HWF12									0.00	80,000,000	10,040,000,000	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.51695			0.00	0		
Total HWF13 SPOT									0.00	0		
Total For HWF13									0.00	0		
HWY02 On 25/11/2020 Spot Bond			10.00000	106.70300	10.00000	106.67500			0.00	0		
Total HWY023/R197 SPOT									0.00	0		
Total For HWY023/R197									0.00	0		
I2025 On 31/01/2025 Spot Bond			3.81500	138.89176	3.81000	138.89100			439,605,365,793,000.00	377,353,962,200	205,443,976,700	
Total I2025 SPOT									19,605,365,793,000.00	377,353,962,200	205,443,976,700	
Total For I2025									19,605,365,793,000.00	377,353,962,200	205,443,976,700	
I2029 On 31/03/2029 Spot Bond			4.24000	99.24547	4.24000	99.22266			610,767,565,808,000.00	144,048,954,200	135,904,462,200	
Total I2029 SPOT									10,767,565,808,000.00	144,048,954,200	135,904,462,200	
Total For I2029									10,767,565,808,000.00	144,048,954,200	135,904,462,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2033 On 28/02/2033 Spot Bond			4.49000	95.94150	4.49000	95.91892		855,983,771,197,000.00	190,642,265,300	136,908,503,10	
Total I2033 SPOT								5,983,771,197,000.00	190,642,265,300	136,908,503,10	
Total For I2033								5,983,771,197,000.00	190,642,265,300	136,908,503,10	
I2038 On 31/01/2038 Spot Bond			4.65000	107.70461	4.55000	109.13803		249,947,604,260,000.00	268,805,936,400	183,010,496,40	
Total I2038 SPOT								19,947,604,260,000.00	268,805,936,400	183,010,496,40	
Total For I2038								19,947,604,260,000.00	268,805,936,400	183,010,496,40	
I2046 On 31/03/2046 Spot Bond			4.60000	97.02312	4.60000	96.99987		262,718,822,040,000.00	57,112,787,400	95,717,454,30	
Total I2046 SPOT								2,718,822,040,000.00	57,112,787,400	95,717,454,30	
Total For I2046								2,718,822,040,000.00	57,112,787,400	95,717,454,30	
I2050 On 31/12/2050 Spot Bond			4.78000	94.62608	4.63000	97.26756		920,995,347,780,000.00	192,676,851,000	173,848,637,60	
Total I2050 SPOT								20,995,347,780,000.00	192,676,851,000	173,848,637,60	
Total For I2050								20,995,347,780,000.00	192,676,851,000	173,848,637,60	
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		
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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IB144U										0.00	0	
IB146U On 22/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB146U SPOT										0.00	0	
Total For IB146U										0.00	0	
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL02U SPOT										0.00	0	
Total For IBL02U										0.00	0	
IBL101 On 24/05/2022 Spot Bond			5.98500	5.98500	5.98500	106.37279				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.44066				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	101.76613				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	101.26520				0.00	0	
Total IBL106 SPOT										0.00	0	
Total For IBL106										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.86500	296.40701	3.86500	296.34183				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.54107				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.64966				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.92313				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.67461				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL118 On 24/07/2020 Spot Bond					0.00000	101.10371				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL118 SPOT										0.00	0	
Total For IBL118										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.76407				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	101.49950				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.92635				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.83196				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.54164				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.61953				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.35490				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL131 On 07/08/2020 Spot Bond					0.00000	100.87541				0.00	0	
Total IBL131 SPOT										0.00	0	
Total For IBL131										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.92030				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.15579				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.23372				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL135 On 22/11/2024 Spot Bond					0.00000	100.65252				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.61553				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.86632				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.82126				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.78086				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	100.83089				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.68736				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.26393				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.12715				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL36 On 31/01/2022 Spot Bond			2.95000	2.95000	2.95000	166.37168				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	106.70300	10.00000	106.67500				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL50 On 02/08/2020 Spot Bond			5.80500	104.02061	5.80500	104.00414				0.00	0	
Total IBL50 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL50										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.63000	115.31179	6.63000	115.29113				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.30284				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			3.07000	166.10120	3.07000	166.06813				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL75 On 19/08/2020 Spot Bond					0.00000	100.86895				0.00	0	
Total IBL75 SPOT										0.00	0	
Total For IBL75										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	100.90903				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.47000	108.80319	6.47000	108.78436				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL81U SPOT										0.00	0	
Total For IBL81U										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.44846				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			5.91000	104.91707	5.91000	104.90046				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	55.04352	100.00000	54.92235				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	100.63099				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.10318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.44247				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	12.37528	100.00000	12.34773				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			5.69000	102.36674	5.69000	102.35106				0.00	0	
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.29500	105.51633	8.29500	105.49302				0.00	0	882,995,40
Total IDCG06 SPOT										0.00	0	882,995,40
Total For IDCG06										0.00	0	882,995,40
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.08205				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.10000	108.70752	10.10000	108.88989				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.40156				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.89500	109.93012	8.89500	109.90398				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.04747				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.39181				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.86041				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.40025				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.53274				0.00	60,680,000	15,170,000
Total IDCG16 SPOT										0.00	60,680,000	15,170,000
Total For IDCG16										0.00	60,680,000	15,170,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.98243				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.26561				0.00	240,000,000	120,000,000
Total IDCG18 SPOT										0.00	240,000,000	120,000,000
Total For IDCG18										0.00	240,000,000	120,000,000
IDCG19 On 12/03/2024 Spot Bond					0.00000	97.18548				0.00	280,000,000	140,000,000
Total IDCG19 SPOT										0.00	280,000,000	140,000,000
Total For IDCG19										0.00	280,000,000	140,000,000
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.16934				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.17904				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.22951				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.15187				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.23746				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP1U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCP1U										0.00	0	
IDCP2L On 05/04/2025 Spot Bond			100.00000	7.46487	100.00000	7.44835				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			7.79500	103.90988	7.79500	103.88817				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.72500	104.15976	5.72500	104.14369				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN289U SPOT										0.00	0	
Total For IN289U										0.00	0	
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN327U SPOT										0.00	0	
Total For IN327U										0.00	0	
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN329U SPOT										0.00	0	
Total For IN329U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IN347U SPOT										0.00	0	
Total For IN347U										0.00	0	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN355U SPOT										0.00	0	
Total For IN355U										0.00	0	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN367U SPOT										0.00	0	
Total For IN367U										0.00	0	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN385U SPOT										0.00	0	
Total For IN385U										0.00	0	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN395U SPOT										0.00	0	
Total For IN395U										0.00	0	
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN396U SPOT										0.00	0	
Total For IN396U										0.00	0	
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN399U SPOT										0.00	0	
Total For IN399U										0.00	0	
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN403U SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	106.70300	10.00000	106.67500				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	100.49184				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.15855				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.30778				0.00	0	
Total ING383 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	90.85815				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.59892				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	102.17598				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	102.10156				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			7.17000	108.22594	7.17000	108.20499				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.36948				0.00	642,694,800	
Total INLV05 SPOT										0.00	642,694,800	
Total For INLV05										0.00	642,694,800	
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	106.70300	10.00000	106.67500				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	100.42032				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.27800				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.21471				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.12118				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.12334				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.12550				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.56424				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.24328				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF23U SPOT										0.00	0	
Total For IPF23U										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.02559				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.34096				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.92919				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.94258				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF30 On 25/03/2024 Spot Bond					0.00000	100.02186				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.13779				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	99.98511				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.28752				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPL8/JIBAR SPOT										0.00	0	
Total For IPL8/JIBAR										0.00	0	
IV017/R On 31/01/2022 Spot Bond			2.75000	101.14706	2.75000	101.13947				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			7.51000	147.69956	7.51000	147.65278				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	101.72570				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			7.17000	107.93346	7.17000	107.91257				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.90333				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	104.15041				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.15574				0.00	0	
Total IV038 SPOT										0.00	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 IV038									0.00	0	
IV039 On 31/01/2022 Spot Bond			5.17000	5.17000	5.17000	160.87435			0.00	0	
Total IV039 SPOT									0.00	0	
Total For IV039									0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.50751			0.00	0	
Total IV040 SPOT									0.00	0	
Total For IV040									0.00	0	
IV041 On 29/09/2021 Spot Bond			7.99000	107.65596	7.99000	107.63305			0.00	0	
Total IV041 SPOT									0.00	0	
Total For IV041									0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	104.34835			0.00	0	
Total IV042 SPOT									0.00	0	
Total For IV042									0.00	0	
IV043 On 21/11/2021 Spot Bond			8.00500	8.00500	8.00500	107.14695			0.00	0	
Total IV043 SPOT									0.00	0	
Total For IV043									0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.51525			0.00	0	
Total IV044 SPOT									0.00	0	
Total For IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			3.87000	164.09957	3.87000	164.06336			0.00	0	20,000,00
Total IV045 SPOT									0.00	0	20,000,00
Total For IV045									0.00	0	20,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	100.90177			0.00	0	
Total IV046 SPOT									0.00	0	
Total For IV046									0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	98.59521			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV125U SPOT										0.00	0	
Total For IV125U										0.00	0	
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV142U SPOT										0.00	0	
Total For IV142U										0.00	0	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV164U SPOT										0.00	0	
Total For IV164U										0.00	0	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV166U SPOT										0.00	0	
Total For IV166U										0.00	0	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV168U SPOT										0.00	0	
Total For IV168U										0.00	0	
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV170U SPOT										0.00	0	
Total For IV170U										0.00	0	
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV171U SPOT										0.00	0	
Total For IV171U										0.00	0	
IV19A On 31/03/2028 Spot Bond			6.21000	161.02544	6.21000	160.97997				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	106.70300	10.00000	106.67500				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	99.99999				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.17000	102.29191	11.17000	102.26137				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC063 On 07/08/2020 Spot Bond					0.00000	101.08845				0.00	0	
Total IVC063 SPOT										0.00	0	
Total For IVC063										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC094 On 06/12/2021 Spot Bond			6.48500	106.53781	6.48500	106.51924				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.01613				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.01653				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.01626				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.68034				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.13500	104.20754	6.13500	104.19043				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.26151				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2020 Spot Bond					0.00000	101.05025				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 25/07/2020 Spot Bond					0.00000	99.06177				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2020 Spot Bond					0.00000	101.14256				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.53144				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.57603				0.00	0	
Total IVC137 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.44606				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.43951				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.33147				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.41535				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.11945				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.02633				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.95478				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.32145				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	100.94186				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	101.18831				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.05405				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.21830				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2020 Spot Bond					0.00000	100.11131				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.09686				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	102.74880				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	100.74486				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	100.77235				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.40842				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	12,500,000,000	12,500,000,000	
Total IVC177 SPOT									50,000,000,000,000.00	12,500,000,000	12,500,000,000	
Total For IVC177									50,000,000,000,000.00	12,500,000,000	12,500,000,000	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total IVC68U SPOT									0.00	0	0	
Total For IVC68U									0.00	0	0	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total IVC80U SPOT									0.00	0	0	
Total For IVC80U									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 Intert
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC84U SPOT										0.00	0	
Total For IVC84U										0.00	0	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC85U SPOT										0.00	0	
Total For IVC85U										0.00	0	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC91U SPOT										0.00	0	
Total For IVC91U										0.00	0	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC95U SPOT										0.00	0	
Total For IVC95U										0.00	0	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC96U SPOT										0.00	0	
Total For IVC96U										0.00	0	
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC99U SPOT										0.00	0	
Total For IVC99U										0.00	0	
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF80U SPOT										0.00	0	
Total For IVF80U										0.00	0	
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	
IVZ002 On 09/07/2020 Spot Bond			4.45000	4.45000	4.45000	99.82961				0.00	0	
Total IVZ002 SPOT										0.00	0	
Total For IVZ002										0.00	0	
IVZ003 On 06/08/2020 Spot Bond			4.50000	4.50000	4.50000	99.48486		1,800,000,000,000.00		400,000,000	200,000,000	
Total IVZ003 SPOT								1,800,000,000,000.00		400,000,000	200,000,000	
Total For IVZ003								1,800,000,000,000.00		400,000,000	200,000,000	
IVZ004 On 16/07/2020 Spot Bond			4.45000	4.45000	4.45000	99.74463		890,000,000,000.00		200,000,000	100,000,000	
Total IVZ004 SPOT								890,000,000,000.00		200,000,000	100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IVZ004									890,000,000,000.00	200,000,000	100,000,000
IVZ005 On 30/07/2020 Spot Bond			4.50000	4.50000	4.50000	99.57035			0.00	0	
Total IVZ005 SPOT									0.00	0	
Total For IVZ005									0.00	0	
IVZ006 On 13/08/2020 Spot Bond			4.50000	4.50000	4.50000	99.39952			0.00	0	
Total IVZ006 SPOT									0.00	0	
Total For IVZ006									0.00	0	
IVZ007 On 20/08/2020 Spot Bond			4.50000	4.50000	4.50000	99.31432		1,800,000,000,000.00		400,000,000	200,000,000
Total IVZ007 SPOT								1,800,000,000,000.00		400,000,000	200,000,000
Total For IVZ007								1,800,000,000,000.00		400,000,000	200,000,000
IVZ008 On 27/08/2020 Spot Bond			4.55000	4.55000	4.55000	99.22078			0.00	0	
Total IVZ008 SPOT									0.00	0	
Total For IVZ008									0.00	0	
IVZ009 On 03/09/2020 Spot Bond			4.55000	4.55000	4.55000	99.13495			0.00	0	
Total IVZ009 SPOT									0.00	0	
Total For IVZ009									0.00	0	
IVZ010 On 17/09/2020 Spot Bond			4.55000	4.55000	4.55000	98.96373		8,645,000,000,000.00		1,900,000,000	1,700,000,000
Total IVZ010 SPOT								8,645,000,000,000.00		1,900,000,000	1,700,000,000
Total For IVZ010								8,645,000,000,000.00		1,900,000,000	1,700,000,000
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total JAS03U SPOT									0.00	0	
Total For JAS03U									0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total JIBAR SPOT									0.00	0	
Total For JIBAR									0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.15745			0.00	0	
Total JPM002 SPOT									0.00	0	
Total For JPM002									0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.01599			0.00	0	
Total KAP006 SPOT									0.00	0	
Total For KAP006									0.00	0	
KAP007 On 26/10/2021 Spot Bond			9.47000	102.73722	9.47000	102.71124			0.00	0	
Total KAP007 SPOT									0.00	0	
Total For KAP007									0.00	0	
KAP010 On 15/09/2020 Spot Bond					0.00000	100.30552			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP010 SPOT										0.00	0	
Total For KAP010										0.00	0	
KAP010 On 01/12/2022 Spot Bond					0.00000	100.49272				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP012 On 24/05/2022 Spot Bond					0.00000	97.57283				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP013 On 19/07/2024 Spot Bond					0.00000	101.24902				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	97.65443				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.58245				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 24/10/2022 Spot Bond					0.00000	101.90828				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KSB009 On 05/08/2020 Spot Bond					0.00000	101.58451				0.00	0	
Total KSB009 SPOT										0.00	0	
Total For KSB009										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.88500	126.72224	8.88500	126.69231				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	94.86417				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	90.77701				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK20 On 08/06/2022 Spot Bond			6.95000	106.42825	6.95000	106.40838				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK22 On 04/09/2020 Spot Bond					0.00000	99.79624				0.00	0	
Total LBK22 SPOT										0.00	0	
Total For LBK22										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	91.33170				0.00	1,000,000,000	1,000,000,000
Total LBK23 SPOT										0.00	1,000,000,000	1,000,000,000
Total For LBK23										0.00	1,000,000,000	1,000,000,000
LBK24 On 10/10/2024 Spot Bond			10.47000	101.66504	10.47000	101.63669			2,955,785,700,000.00		282,310,000	5,189,294,200
Total LBK24 SPOT									2,955,785,700,000.00		282,310,000	5,189,294,200
Total For LBK24									2,955,785,700,000.00		282,310,000	5,189,294,200
LBK26 On 23/03/2021 Spot Bond					0.00000	94.30950				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	98.06444				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.15500	93.40552	12.15500	93.37558			5,339,458,124,000.00		439,280,800	289,820,200
Total LBK28 SPOT									5,339,458,124,000.00		439,280,800	289,820,200
Total For LBK28									5,339,458,124,000.00		439,280,800	289,820,200
LBK29 On 07/06/2023 Spot Bond			12.97000	92.87980	12.97000	92.84792				0.00	0	750,000,000
Total LBK29 SPOT										0.00	0	750,000,000
Total For LBK29										0.00	0	750,000,000
LBK30 On 20/09/2021 Spot Bond					0.00000	91.58491				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	90.40226				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.01706				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.83560				0.00	0	
Total LBK33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	93.23196				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	92.81936				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	81.07780				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LBK39U SPOT										0.00	0	
Total For LBK39U										0.00	0	
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LBK40U SPOT										0.00	0	
Total For LBK40U										0.00	0	
LGL04 On 14/08/2020 Spot Bond			5.62000	103.87874	5.62000	103.86285			98,813,088,000.00	17,582,400	4,395,600	
Total LGL04 SPOT									98,813,088,000.00	17,582,400	4,395,600	
Total For LGL04									98,813,088,000.00	17,582,400	4,395,600	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.94187				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.52000	110.04910	6.52000	110.02981				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	101.66421				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.89847				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	100.53406				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	98.50778				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC16U SPOT										0.00	0	
Total For LHC16U										0.00	0	
LHC17L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC17U SPOT										0.00	0	
Total For LHC17U										0.00	0	
LHC18L On 17/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC18U SPOT										0.00	0	
Total For LHC18U										0.00	0	
LHC19L On 08/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC19U SPOT										0.00	0	
Total For LHC19U										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	101.45123				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	101.25601				0.00	100,000,000	50,000,00
Total LHL27 SPOT										0.00	100,000,000	50,000,00
Total For LHL27										0.00	100,000,000	50,000,00
LHL28 On 13/02/2022 Spot Bond					0.00000	101.43774				0.00	900,000,000	450,000,00
Total LHL28 SPOT										0.00	900,000,000	450,000,00
Total For LHL28										0.00	900,000,000	450,000,00
LHL29 On 05/12/2020 Spot Bond					0.00000	100.50084				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.48047				0.00	500,000,000	250,000,00
Total LOM02 SPOT										0.00	500,000,000	250,000,00
Total For LOM02										0.00	500,000,000	250,000,00
LOM03 On 25/11/2024 Spot Bond					0.00000	100.80836				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.82792				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.72075				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.74299				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.75967				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ18 On 15/07/2020 Spot Bond					0.00000	99.82513				0.00	0	
Total MAQ188 SPOT										0.00	0	
Total For MAQ188										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	100.56988				0.00	11,000,000,000	11,000,000,000
Total MBF057 SPOT										0.00	11,000,000,000	11,000,000,000
Total For MBF057										0.00	11,000,000,000	11,000,000,000
MBF05 On 21/05/2021 Spot Bond					0.00000	100.57594				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.59838				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.37560				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2020 Spot Bond					0.00000	100.02793				0.00	0	
Total MBF064 SPOT										0.00	0	
Total For MBF064										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	99.53436				0.00	180,000,000	20,000,000,000
Total MBF065 SPOT										0.00	180,000,000	20,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF065										0.00	180,000,000	20,000,000,00
MBP03: On 02/11/2022 Spot Bond					0.00000	100.98048				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03: On 23/02/2021 Spot Bond					0.00000	100.71266				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.55477				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 13/04/2021 Spot Bond					0.00000	101.48475				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	101.04047				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	101.05076				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.01279				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.01306				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.11541				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.52226				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.01280				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.01309				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.53233				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.25492				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MIIL03 On 28/08/2023 Spot Bond					0.00000	121.26466				0.00	0	
Total MIIL03 SPOT										0.00	0	
Total For MIIL03										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			6.54000	105.29314	6.54000	105.27473				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			10.35500	10.35500	10.35500	107.97185				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.57000	112.50682	6.57000	112.48684				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	101.21686				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	96.98507				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	97.84564				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.42500	104.75725	8.42500	104.73363				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MQB00 On 28/08/2023 Spot Bond					0.00000	121.40274				0.00	0	
Total MQB003 SPOT										0.00	0	
Total For MQB003										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN06 On 13/07/2020 Spot Bond					0.00000	101.65362				0.00	1,112,000,000	556,000,000
Total MTN06 SPOT										0.00	1,112,000,000	556,000,000
Total For MTN06										0.00	1,112,000,000	556,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	100.62412				0.00	0	1,000,000,000
Total MTN07 SPOT										0.00	0	1,000,000,000
Total For MTN07										0.00	0	1,000,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	101.79824				0.00	0	
Total MTN08 SPOT										0.00	0	
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.07457				0.00	0	2,500,000,000
Total MTN09 SPOT										0.00	0	2,500,000,000
Total For MTN09										0.00	0	2,500,000,000
MTN10 On 11/10/2024 Spot Bond					0.00000	100.41555				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.12663				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.01635				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.48093				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.90202				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.92916				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.51031				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.63783				0.00	0	
Total MTN17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.79961				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.34821				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.11133				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	35,000,000,000	35,000,000,00	
Total MTN21 SPOT									10,000,000,000,000.00	35,000,000,000	35,000,000,00	
Total For MTN21									10,000,000,000,000.00	35,000,000,000	35,000,000,00	
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.30639				0.00	0	
Total MTNC21 SPOT										0.00	0	
Total For MTNC21										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.98045				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	45,000,000,000	45,000,000,00	
Total MTNC23 SPOT									10,000,000,000,000.00	45,000,000,000	45,000,000,00	
Total For MTNC23									10,000,000,000,000.00	45,000,000,000	45,000,000,00	
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			6,000,000,000,000.00	60,000,000	30,000,00	
Total MWA1U SPOT									6,000,000,000,000.00	60,000,000	30,000,00	
Total For MWA1U									6,000,000,000,000.00	60,000,000	30,000,00	
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	100.67900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.66846				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.66846				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
N4A211On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	
Total N4A211 SPOT										0.00	0	
Total For N4A211										0.00	0	
N6C26 On 21/09/2020 Spot Bond					0.00000	100.16192				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.18690				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.13239				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.16906				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	100.84496				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.11580				0.00	40,000,000	20,000,00
Total N7B25 SPOT										0.00	40,000,000	20,000,00
Total For N7B25										0.00	40,000,000	20,000,00
N7C25 On 20/03/2022 Spot Bond					0.00000	100.14759				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.17458				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7E25 On 20/03/2022 Spot Bond					0.00000	100.19934				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.46000	104.87101	6.46000	104.85290			274,147,189,930,000.00	42,437,645,500	20,216,223,20	
Total NAM01 SPOT									'4,147,189,930,000.00	42,437,645,500	20,216,223,20	
Total For NAM01									'4,147,189,930,000.00	42,437,645,500	20,216,223,20	
NAM02 On 29/06/2020 Spot Bond			5.31000	99.97091	5.31000	99.98545				0.00	0	
Total NAM02 SPOT										0.00	0	
Total For NAM02										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.57000	113.76630	6.57000	113.74610				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.32500	109.75266	9.32500	109.72519			408,919,900,000.00	43,852,000	10,963,00	
Total NAM04 SPOT									408,919,900,000.00	43,852,000	10,963,00	
Total For NAM04									408,919,900,000.00	43,852,000	10,963,00	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.51035				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.21306				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.05881				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.03704				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.05935				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			5.68500	102.07521	5.68500	102.05969				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.87000	105.06519	5.87000	105.04867				0.00	0	
Total NBK12A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK12A									0.00	0	
NBK12, On 19/03/2021 Spot Bond			9.38000	102.62443	9.38000	102.59887			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13, On 19/03/2024 Spot Bond			6.45000	113.42048	6.45000	113.40092		19,777,515,675,000.00	3,066,281,500	699,279,90	
Total NBK13A SPOT								19,777,515,675,000.00	3,066,281,500	699,279,90	
Total For NBK13A								19,777,515,675,000.00	3,066,281,500	699,279,90	
NBK14, On 25/06/2021 Spot Bond			5.18500	104.03798	5.18500	104.02343		0.00	0		
Total NBK14A SPOT								0.00	0		
Total For NBK14A								0.00	0		
NBK15, On 11/02/2022 Spot Bond			5.43500	108.50850	5.43500	108.49251		0.00	0		
Total NBK15A SPOT								0.00	0		
Total For NBK15A								0.00	0		
NBK16, On 12/02/2025 Spot Bond			7.01500	113.03827	7.01500	113.01686		0.00	0	40,000,00	
Total NBK16A SPOT								0.00	0	40,000,00	
Total For NBK16A								0.00	0	40,000,00	
NBK17, On 22/04/2026 Spot Bond			7.90500	111.26031	7.90500	111.23674		158,100,000,000.00	20,000,000	1,240,000,00	
Total NBK17A SPOT								158,100,000,000.00	20,000,000	1,240,000,00	
Total For NBK17A								158,100,000,000.00	20,000,000	1,240,000,00	
NBK19, On 01/06/2022 Spot Bond			5.96500	107.34898	5.96500	107.33174		0.00	0		
Total NBK19A SPOT								0.00	0		
Total For NBK19A								0.00	0		
NBK20, On 01/06/2026 Spot Bond			7.90500	112.26314	7.90500	112.23935		158,100,000,000.00	20,000,000	20,000,00	
Total NBK20A SPOT								158,100,000,000.00	20,000,000	20,000,00	
Total For NBK20A								158,100,000,000.00	20,000,000	20,000,00	
NBK20I, On 25/06/2021 Spot Bond					0.00000	100.32441		0.00	0		
Total NBK20B SPOT								0.00	0		
Total For NBK20B								0.00	0		
NBK21, On 21/07/2027 Spot Bond			8.85500	113.88716	8.85500	113.86006		177,100,000,000.00	20,000,000	60,000,00	
Total NBK21A SPOT								177,100,000,000.00	20,000,000	60,000,00	
Total For NBK21A								177,100,000,000.00	20,000,000	60,000,00	
NBK22, On 19/11/2022 Spot Bond			5.95000	110.19329	5.95000	110.17574		0.00	0		
Total NBK22A SPOT								0.00	0		
Total For NBK22A								0.00	0		
NBK23, On 19/11/2025 Spot Bond			8.61500	109.99734	8.61500	109.97213		0.00	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 NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.59500	113.85612	8.59500	113.83008			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	100.90867			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25/ On 17/02/2023 Spot Bond			6.22000	6.22000	6.22000	114.53621			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.17592			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	20.77026	100.00000	20.72454			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.18020			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.15500	115.28594	8.15500	115.26091		353,728,018,000.00	43,375,600	10,843,90	
Total NBK27A SPOT								353,728,018,000.00	43,375,600	10,843,90	
Total For NBK27A								353,728,018,000.00	43,375,600	10,843,90	
NBK28/ On 02/08/2023 Spot Bond			6.47000	113.87992	6.47000	113.86000		318,744,161,800,000.00	49,264,940,000	10,781,601,60	
Total NBK28A SPOT								18,744,161,800,000.00	49,264,940,000	10,781,601,60	
Total For NBK28A								18,744,161,800,000.00	49,264,940,000	10,781,601,60	
NBK28I On 19/11/2020 Spot Bond					0.00000	101.02399		0.00	0		
Total NBK28B SPOT								0.00	0		
Total For NBK28B								0.00	0		
NBK29/ On 31/07/2026 Spot Bond			8.94500	111.54348	8.94500	111.51668		575,939,926,000.00	64,386,800	16,096,70	
Total NBK29A SPOT								575,939,926,000.00	64,386,800	16,096,70	
Total For NBK29A								575,939,926,000.00	64,386,800	16,096,70	
NBK30/ On 20/02/2024 Spot Bond			6.30000	114.04624	6.30000	114.02680		0.00	0		
Total NBK30A SPOT								0.00	0		
Total For NBK30A								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK30I On 18/02/2021 Spot Bond					0.00000	101.05553				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31I On 09/11/2023 Spot Bond			6.22000	110.86999	6.22000	110.85154				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.19905				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	101.36151				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	100.97001				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.69945				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.25799				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.12000	10.12000	10.12000	65.88834				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.73462				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.38040				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.41500				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	100.94973				0.00	0	
Total NBK44B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.07109				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.95401				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	101.17671				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.93943				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.27123				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	99.72309				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.67672				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.52046				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.34121				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.70058				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.69314				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.97120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.14360				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.23316				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.12864				0.00	240,000,000	120,000,000
Total NBKB59 SPOT										0.00	240,000,000	120,000,000
Total For NBKB59										0.00	240,000,000	120,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	99.78510				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.43923				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.13036				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			9.29000	107.18133	9.29000	107.15490				0.00	0	700,000,000
Total NCLN83 SPOT										0.00	0	700,000,000
Total For NCLN83										0.00	0	700,000,000
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.12927				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.32500	106.49912	9.32500	106.47275				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.13036				0.00	0	
Total NCLN87 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.13198				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.13414				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.12288				0.00	0	
Total NCLN94 SPOT										0.00	0	
Total For NCLN94										0.00	0	
NDAL0 On 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NDAL01 SPOT										0.00	0	
Total For NDAL01										0.00	0	
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED01U SPOT										0.00	0	
Total For NED01U										0.00	0	
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED02U SPOT										0.00	0	
Total For NED02U										0.00	0	
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED03U SPOT										0.00	0	
Total For NED03U										0.00	0	
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED04U SPOT										0.00	0	
Total For NED04U										0.00	0	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED05U SPOT										0.00	0	
Total For NED05U										0.00	0	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED06U SPOT										0.00	0	
Total For NED06U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.98708				0.00	0	
Total NED19 SPOT										0.00	0	
Total For NED19										0.00	0	
NED20 On 01/07/2020 Spot Bond			5.47000	100.00000	5.47000	99.98502				0.00	0	3,030,000,0€
Total NED20 SPOT										0.00	0	3,030,000,0€
Total For NED20										0.00	0	3,030,000,0€
NEDT1 On 21/05/2021 Spot Bond					0.00000	104.07252				0.00	20,000,000	20,000,0€
Total NEDT1A SPOT										0.00	20,000,000	20,000,0€
Total For NEDT1A										0.00	20,000,000	20,000,0€
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.65912				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	101.52283				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.86543				0.00	17,130,000,000	13,150,000,0€
Total NGL01 SPOT										0.00	17,130,000,000	13,150,000,0€
Total For NGL01										0.00	17,130,000,000	13,150,000,0€
NGL02 On 15/03/2022 Spot Bond					0.00000	101.26653				0.00	120,000,000	2,560,000,0€
Total NGL02 SPOT										0.00	120,000,000	2,560,000,0€
Total For NGL02										0.00	120,000,000	2,560,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL03 On 26/05/2022 Spot Bond					0.00000	100.76903				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	100.27644				0.00	260,000,000	8,830,000,00
Total NGL04 SPOT										0.00	260,000,000	8,830,000,00
Total For NGL04										0.00	260,000,000	8,830,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	98.78260				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.60296				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.84226				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.76701				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	99.41741				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	97.70880				0.00	100,000,000	50,000,00
Total NGT103 SPOT										0.00	100,000,000	50,000,00
Total For NGT103										0.00	100,000,000	50,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	98.28610				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	97.04226				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	106.70300	10.00000	106.67500				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	101.79084	13.50000	101.75470				0.00	0	
Total NHM002 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	101.07454				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.74951				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.49208				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.79405				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.32249				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 09/09/2020 Spot Bond					0.00000	100.35291				0.00	0	
Total NHM013 SPOT										0.00	0	
Total For NHM013										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.83739				0.00	20,000,000	20,000,000
Total NHM014 SPOT										0.00	20,000,000	20,000,000
Total For NHM014										0.00	20,000,000	20,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	100.30409				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.27722				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.99111				0.00	0	10,000,000
Total NHM017 SPOT										0.00	0	10,000,000
Total For NHM017										0.00	0	10,000,000
NHM01 On 25/05/2023 Spot Bond					0.00000	100.87109				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.89494				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.45000	5.45000	5.45000	193.34654				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.92000	4.92000	4.92000	175.59452				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.56500	4.56500	4.56500	134.49035				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.08000	5.08000	5.08000	92.93868			101,600,000,000.00		20,000,000	10,000,000
Total NI29 SPOT									101,600,000,000.00		20,000,000	10,000,000
Total For NI29									101,600,000,000.00		20,000,000	10,000,000
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.45000	5.45000	5.45000	96.81988				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.67000	4.67000	4.67000	133.89114				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			5.06000	5.06000	5.06000	131.69230				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			5.06000	5.06000	5.06000	173.93681				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			5.77000	165.84650	5.77000	165.80162				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB17 On 31/01/2038 Spot Bond			5.41500	97.29156	5.41500	97.26606				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NMP20 On 24/07/2020 Spot Bond			5.01500	104.34525	5.01500	104.33097				0.00	0	
Total NMP20N SPOT										0.00	0	
Total For NMP20N										0.00	0	
NN010 On 01/10/2020 Spot Bond					0.00000	99.98752				0.00	0	2,000,000,00
Total NN010 SPOT										0.00	0	2,000,000,00
Total For NN010										0.00	0	2,000,000,00
NN011 On 23/06/2021 Spot Bond					0.00000	100.09580				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	99.72736				0.00	0	
Total NN013 SPOT										0.00	0	
Total For NN013										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.42929				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN015 On 20/09/2020 Spot Bond					0.00000	100.19269				0.00	0	
Total NN015 SPOT										0.00	0	
Total For NN015										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	99.79200				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.74841				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	124.07029				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.13051				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.27722				0.00	0	
Total NN023 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.61443				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.96993				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.28169				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	97.90181				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.55963				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.67898				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.35054				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	79.12292				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.05825				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	79.00781				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	108.52478				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.29344				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	101.13781				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.30811				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN09U SPOT										0.00	0	
Total For NN09U										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	111.13000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	97.09460				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00
Total NNF013 SPOT										0.00	0	20,000,000.00
Total For NNF013										0.00	0	20,000,000.00
NNF02 On 01/08/2022 Spot Bond					0.00000	83.06824				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	83.06824				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	117.29530				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF06 On 12/09/2024 Spot Bond					0.00000	106.46425				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF07 On 20/09/2020 Spot Bond					0.00000	119.38532				0.00	0	
Total NNF07 SPOT										0.00	0	
Total For NNF07										0.00	0	
NNF08 On 22/09/2020 Spot Bond					0.00000	119.23645				0.00	0	
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.48508				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	112.86061				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.66214				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.66326				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.62609				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.51671				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.21065				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.70560				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.67907				0.00	0	
Total NQ1B21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NQ1B21									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.56408			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.28375			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.57987			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.62000	114.02285	6.62000	114.00267			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02: On 31/05/2023 Spot Bond			3.99500	188.64942	3.99500	188.60728			0.00	0	300,000,00
Total NRA023 SPOT									0.00	0	300,000,00
Total For NRA023									0.00	0	300,000,00
NRA02: On 30/11/2028 Spot Bond			9.49500	116.74076	9.49500	116.71118			0.00	0	3,880,40
Total NRA028 SPOT									0.00	0	3,880,40
Total For NRA028									0.00	0	3,880,40
NRA02: On 30/11/2028 Spot Bond			100.00000	13.21636	100.00000	13.18711			0.00	0	
Total NRA028/R186 SPOT									0.00	0	
Total For NRA028/R186									0.00	0	
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NSN97U SPOT									0.00	0	
Total For NSN97U									0.00	0	
NTC19 On 27/07/2020 Spot Bond					0.00000	101.23163			0.00	0	
Total NTC19 SPOT									0.00	0	
Total For NTC19									0.00	0	
NTC20 On 27/07/2020 Spot Bond					0.00000	101.15124			0.00	0	
Total NTC20 SPOT									0.00	0	
Total For NTC20									0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.79359			0.00	0	
Total NTC21 SPOT									0.00	0	
Total For NTC21									0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	101.10449			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.49870				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.30508				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.53290				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.40153				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.26859				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.27194				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.15805				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.32893				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.15683				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.27000	109.39500	6.27000	109.37665				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
OML07 On 19/03/2025 Spot Bond			9.81500	107.28747	9.81500	107.25954				0.00	0	1,640,000,00
Total OML07 SPOT										0.00	0	1,640,000,00
Total For OML07										0.00	0	1,640,000,00
OML08 On 14/09/2020 Spot Bond					0.00000	100.53371				0.00	0	
Total OML08 SPOT										0.00	0	
Total For OML08										0.00	0	
OML09 On 14/09/2022 Spot Bond			6.57000	111.95820	6.57000	111.93853				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			9.34500	111.44675	9.34500	111.41910				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	97.24858				0.00	300,000,000	150,000,00
Total OML11 SPOT										0.00	300,000,000	150,000,00
Total For OML11										0.00	300,000,000	150,000,00
PBAJ1L 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	
PBAV1L 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	
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBBJ1U SPOT										0.00	0	
Total For PBBJ1U										0.00	0	
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBDJ1U SPOT										0.00	0	
Total For PBDJ1U										0.00	0	
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBGJ1U SPOT										0.00	0	
Total For PBGJ1U										0.00	0	
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJC1U SPOT										0.00	0	
Total For PBJC1U										0.00	0	
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJJ1U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBVJ1U SPOT										0.00	0	
Total For PBVJ1U										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.31089				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.31901				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	106.70300	10.00000	106.67500				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PMM46U SPOT										0.00	0	
Total For PMM46U										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.55270				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	99.88476				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.97831				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.53479				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.72073				0.00	0	
Total PRE2A2 SPOT										0.00	0	
Total For PRE2A2										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.75964				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.83741				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.84851				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.85961				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.61500	114.81209	7.54500	115.17383				394,268,362,272,500.00	3,072,129,791,500	3,674,731,589,100
Total R186 SPOT										14,268,362,272,500.00	072,129,791,500	574,731,589,100
Total For R186										14,268,362,272,500.00	072,129,791,500	574,731,589,100
R197 On 07/12/2023 Spot Bond			2.81000	306.33953	2.79500	306.42506				7,174,744,900,000.00	2,553,290,000	26,402,759,900
Total R197 SPOT										7,174,744,900,000.00	2,553,290,000	26,402,759,900
Total For R197										7,174,744,900,000.00	2,553,290,000	26,402,759,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R202 On 07/12/2033 Spot Bond			4.65000	210.01004	4.45000	214.37925			897,771,896,250,000.00	193,069,225,000	128,542,679,20
Total R202 SPOT									17,771,896,250,000.00	193,069,225,000	128,542,679,20
Total For R202									17,771,896,250,000.00	193,069,225,000	128,542,679,20
R2023 On 28/02/2023 Spot Bond			5.01000	109.34321	4.97000	109.43156			600,372,857,000,000.00	319,435,700,000	1,062,880,107,90
Total R2023 SPOT									10,372,857,000,000.00	319,435,700,000	1,062,880,107,90
Total For R2023									10,372,857,000,000.00	319,435,700,000	1,062,880,107,90
R2030 On 31/01/2030 Spot Bond			9.15500	96.06270	9.15500	96.03908			813,781,892,091,500.00	1,071,958,699,300	2,149,078,354,80
Total R2030 SPOT									13,781,892,091,500.00	1,071,958,699,300	2,149,078,354,80
Total For R2030									13,781,892,091,500.00	1,071,958,699,300	2,149,078,354,80
R2032 On 31/03/2032 Spot Bond			10.06000	89.73545	10.06000	89.71140			650,759,126,000,000.00	462,302,100,000	721,370,625,70
Total R2032 SPOT									10,759,126,000,000.00	462,302,100,000	721,370,625,70
Total For R2032									10,759,126,000,000.00	462,302,100,000	721,370,625,70
R2035 On 28/02/2035 Spot Bond			10.76500	89.16436	10.76500	89.13909			223,316,928,011,500.00	671,000,179,100	1,276,506,449,20
Total R2035 SPOT									23,316,928,011,500.00	671,000,179,100	276,506,449,20
Total For R2035									23,316,928,011,500.00	671,000,179,100	276,506,449,20
R2037 On 31/01/2037 Spot Bond			11.04500	84.36667	11.04500	84.34175			952,476,401,386,000.00	267,313,390,800	840,236,800,00
Total R2037 SPOT									12,476,401,386,000.00	267,313,390,800	340,236,800,00
Total For R2037									12,476,401,386,000.00	267,313,390,800	340,236,800,00
R2040 On 31/01/2040 Spot Bond			11.23000	86.22100	11.23000	86.19513			160,939,488,000,000.00	192,425,600,000	626,509,553,40
Total R2040 SPOT									10,939,488,000,000.00	192,425,600,000	626,509,553,40
Total For R2040									10,939,488,000,000.00	192,425,600,000	626,509,553,40
R2044 On 31/01/2044 Spot Bond			11.34500	82.45862	11.34500	82.43362			398,890,039,500,000.00	211,449,100,000	1,241,270,800,00
Total R2044 SPOT									18,890,039,500,000.00	211,449,100,000	241,270,800,00
Total For R2044									18,890,039,500,000.00	211,449,100,000	241,270,800,00
R2048 On 28/02/2048 Spot Bond			11.28500	81.52004	11.28500	81.49586			765,960,715,500,000.00	1,840,138,300,000	2,940,118,997,90
Total R2048 SPOT									15,960,715,500,000.00	840,138,300,000	940,118,997,90
Total For R2048									15,960,715,500,000.00	840,138,300,000	940,118,997,90
R208 On 31/03/2021 Spot Bond			3.57500	104.01419	3.57500	104.00413			544,186,500,000,000.00	152,220,000,000	618,393,360,50
Total R208 SPOT									14,186,500,000,000.00	152,220,000,000	618,393,360,50
Total For R208									14,186,500,000,000.00	152,220,000,000	618,393,360,50
R209 On 31/03/2036 Spot Bond			10.64500	68.32608	10.70500	67.96921			255,854,740,985,500.00	493,739,289,900	815,019,145,90
Total R209 SPOT									15,854,740,985,500.00	493,739,289,900	315,019,145,90
Total For R209									15,854,740,985,500.00	493,739,289,900	315,019,145,90
R210 On 31/03/2028 Spot Bond			4.18000	184.70566	4.21000	184.28556			42,427,059,356,000.00	10,150,014,200	34,435,457,10
Total R210 SPOT									12,427,059,356,000.00	10,150,014,200	34,435,457,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R210									12,427,059,356,000.00	10,150,014,200	34,435,457,10
R212 On 31/01/2022 Spot Bond			2.43000	167.72618	2.42000	167.72129			236,834,743,968,000.00	97,462,857,600	59,288,527,10
Total R212 SPOT									16,834,743,968,000.00	97,462,857,600	59,288,527,10
Total For R212									16,834,743,968,000.00	97,462,857,600	59,288,527,10
R213 On 28/02/2031 Spot Bond			9.61000	85.14955	9.60000	85.18610			164,734,644,672,000.00	121,200,275,200	469,811,034,80
Total R213 SPOT									14,734,644,672,000.00	121,200,275,200	469,811,034,80
Total For R213									14,734,644,672,000.00	121,200,275,200	469,811,034,80
R214 On 28/02/2041 Spot Bond			11.00500	65.69679	11.00500	65.67777			617,934,320,269,500.00	419,621,473,900	956,673,200,00
Total R214 SPOT									17,934,320,269,500.00	419,621,473,900	956,673,200,00
Total For R214									17,934,320,269,500.00	419,621,473,900	956,673,200,00
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC001U SPOT									0.00	0	
Total For RC001U									0.00	0	
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC002U SPOT									0.00	0	
Total For RC002U									0.00	0	
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC003U SPOT									0.00	0	
Total For RC003U									0.00	0	
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC004U SPOT									0.00	0	
Total For RC004U									0.00	0	
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC005U SPOT									0.00	0	
Total For RC005U									0.00	0	
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC006U SPOT									0.00	0	
Total For RC006U									0.00	0	
RC007 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC007U SPOT									0.00	0	
Total For RC007U									0.00	0	
RC008 On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC008U SPOT									0.00	0	
Total For RC008U									0.00	0	
RC009 On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RC009U SPOT										0.00	0	
Total For RC009U										0.00	0	
RC010L 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	
RC011L 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	
RC017L 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	
RC018L 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	
RC019L 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	
RC020L On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC020U SPOT										0.00	0	
Total For RC020U										0.00	0	
RC021L 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	
RC022L 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	
RDF02L 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	
RDF06L 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	
RDF07L 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF08U SPOT										0.00	0	
Total For RDF08U										0.00	0	
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF09U SPOT										0.00	0	
Total For RDF09U										0.00	0	
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF10U SPOT										0.00	0	
Total For RDF10U										0.00	0	
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF11U SPOT										0.00	0	
Total For RDF11U										0.00	0	
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF12U SPOT										0.00	0	
Total For RDF12U										0.00	0	
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF13U SPOT										0.00	0	
Total For RDF13U										0.00	0	
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF14U SPOT										0.00	0	
Total For RDF14U										0.00	0	
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF15U SPOT										0.00	0	
Total For RDF15U										0.00	0	
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF16U SPOT										0.00	0	
Total For RDF16U										0.00	0	
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF17U SPOT										0.00	0	
Total For RDF17U										0.00	0	
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF18U SPOT										0.00	0	
Total For RDF18U										0.00	0	
RDF19 On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF19U SPOT										0.00	0	

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 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	100.84538				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.46276				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.67792				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.88225				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.15128				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.21260				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.70270				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.61578				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.45277				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.84377				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	99.96715				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.12012				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.12551				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.01442				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.69113				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.82789				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.72843				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.00830				0.00	0	
Total RDFC49 SPOT										0.00	0	
Total For RDFC49										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.72314				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.32175				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
REB18 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total REB18U SPOT										0.00	0	
Total For REB18U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED12 On 12/04/2021 Spot Bond					0.00000	102.29876				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED20 On 05/07/2020 Spot Bond					0.00000	102.84861				0.00	0	
Total RED205 SPOT										0.00	0	
Total For RED205										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	100.30621				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.62108				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	105.72269				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	107.08173				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.28365				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.55578				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RED80 On 06/04/2021 Spot Bond					0.00000	102.61609				0.00	0	
Total RED801 SPOT										0.00	0	
Total For RED801										0.00	0	
RED90 On 28/07/2022 Spot Bond					0.00000	105.16317				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	100.83591				0.00	0	
Total RES35 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For RES35									0.00	0	
RES38 On 01/08/2020 Spot Bond					0.00000	101.04756			0.00	0	
Total RES38 SPOT									0.00	0	
Total For RES38									0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.60465			0.00	0	
Total RES40 SPOT									0.00	0	
Total For RES40									0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.57042			0.00	0	
Total RES41 SPOT									0.00	0	
Total For RES41									0.00	0	
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RES42U SPOT									0.00	0	
Total For RES42U									0.00	0	
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RES44U SPOT									0.00	0	
Total For RES44U									0.00	0	
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RES46U SPOT									0.00	0	
Total For RES46U									0.00	0	
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RES47U SPOT									0.00	0	
Total For RES47U									0.00	0	
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			5.76000	105.18724	5.76000	105.17092			0.00	0	1,000,000.00
Total RW21 SPOT									0.00	0	1,000,000.00
Total For RW21									0.00	0	1,000,000.00
RW23 On 10/12/2023 Spot Bond			6.62000	109.30620	6.62000	109.28676		182,402,003,936,000.00	27,553,172,800	6,209,072,700	
Total RW23 SPOT								12,402,003,936,000.00	27,553,172,800	6,209,072,700	
Total For RW23								12,402,003,936,000.00	27,553,172,800	6,209,072,700	
RW28 On 10/12/2028 Spot Bond			11.47000	94.05856	11.47000	94.02990		249,348,624,000.00	21,739,200	5,434,800	
Total RW28 SPOT								249,348,624,000.00	21,739,200	5,434,800	
Total For RW28								249,348,624,000.00	21,739,200	5,434,800	
SBK12/ On 25/11/2020 Spot Bond			10.00000	106.70300	10.00000	106.67500		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	Op Interest
Total SBK12/R157 SPOT										0.00	0	
Total For SBK12/R157										0.00	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	101.37056				0.00	400,000,000	200,000,000
Total SBK18 SPOT										0.00	400,000,000	200,000,000
Total For SBK18										0.00	400,000,000	200,000,000
SBK23 On 28/05/2022 Spot Bond			6.24000	110.48463	6.24000	110.46618			124,800,000,000.00		20,000,000	2,040,000,000
Total SBK23 SPOT									124,800,000,000.00		20,000,000	2,040,000,000
Total For SBK23									124,800,000,000.00		20,000,000	2,040,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	101.76663				0.00	0	
Total SBK24 SPOT										0.00	0	
Total For SBK24										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.93079				0.00	540,000,000	270,000,000
Total SBK25 SPOT										0.00	540,000,000	270,000,000
Total For SBK25										0.00	540,000,000	270,000,000
SBK26 On 25/04/2021 Spot Bond			6.04000	107.09993	6.04000	107.08252				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	101.05919				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.80437				0.00	0	205,000,000
Total SBS18 SPOT										0.00	0	205,000,000
Total For SBS18										0.00	0	205,000,000
SBS19 On 23/06/2021 Spot Bond			4.55000	105.54728	4.55000	105.53431				0.00	0	10,000,000
Total SBS19 SPOT										0.00	0	10,000,000
Total For SBS19										0.00	0	10,000,000
SBS20 On 15/05/2026 Spot Bond			7.08000	115.33667	7.08000	115.31487			985,739,904,000.00		139,228,800	44,807,200
Total SBS20 SPOT									985,739,904,000.00		139,228,800	44,807,200
Total For SBS20									985,739,904,000.00		139,228,800	44,807,200
SBS21 On 15/05/2026 Spot Bond					0.00000	104.05507				0.00	0	10,000,000
Total SBS21 SPOT										0.00	0	10,000,000
Total For SBS21										0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS27 On 20/02/2024 Spot Bond			5.84000	117.53629	5.84000	117.51770			303,887,112,608,000.00	223,268,341,200	48,862,138,100
Total SBS27 SPOT									13,887,112,608,000.00	223,268,341,200	48,862,138,100
Total For SBS27									13,887,112,608,000.00	223,268,341,200	48,862,138,100
SBS3 On 25/05/2026 Spot Bond			7.21000	105.50260	7.21000	105.48230			105,888,944,000.00	14,686,400	103,671,600
Total SBS3 SPOT									105,888,944,000.00	14,686,400	103,671,600
Total For SBS3									105,888,944,000.00	14,686,400	103,671,600
SBS31 On 12/06/2027 Spot Bond			7.66000	111.78570	7.66000	111.76275			4,372,600,696,000.00	570,835,600	142,708,900
Total SBS31 SPOT									4,372,600,696,000.00	570,835,600	142,708,900
Total For SBS31									4,372,600,696,000.00	570,835,600	142,708,900
SBS34 On 19/09/2024 Spot Bond			6.16500	117.25530	6.16500	117.23596			61,650,000,000,000.00	10,000,000,000	10,000,000,000
Total SBS34 SPOT									1,650,000,000,000.00	10,000,000,000	10,000,000,000
Total For SBS34									1,650,000,000,000.00	10,000,000,000	10,000,000,000
SBS38 On 29/01/2025 Spot Bond			6.42000	114.28154	6.42000	114.26171			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			8.66500	110.80231	8.66500	110.77649			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			4.86000	105.98225	4.86000	105.96841			0.00	0	0
Total SBS4 SPOT									0.00	0	0
Total For SBS4									0.00	0	0
SBS40 On 12/11/2020 Spot Bond					0.00000	101.26291			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			5.24000	111.75533	5.24000	111.73963			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			6.79500	118.47358	6.79500	118.45207			194,078,790,000.00	28,562,000	69,140,500
Total SBS42 SPOT									194,078,790,000.00	28,562,000	69,140,500
Total For SBS42									194,078,790,000.00	28,562,000	69,140,500
SBS43 On 12/11/2027 Spot Bond			7.77500	118.28119	7.77500	118.25668			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.40809			0.00	0	0
Total SBS45 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For SBS45									0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.32500	116.87506	5.32500	116.85819			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.09841			0.00	0	
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.65571			0.00	0	
Total SBS49 SPOT									0.00	0	
Total For SBS49									0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.92500	110.75607	4.92500	110.74128			0.00	0	
Total SBS50 SPOT									0.00	0	
Total For SBS50									0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.81000	5.81000	5.81000	116.71271			0.00	0	
Total SBS51 SPOT									0.00	0	
Total For SBS51									0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.20306			0.00	0	10,000,00
Total SBS52 SPOT									0.00	0	10,000,00
Total For SBS52									0.00	0	10,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	102.75281			0.00	0	
Total SBS53 SPOT									0.00	0	
Total For SBS53									0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.02191			0.00	0	
Total SBS55 SPOT									0.00	0	
Total For SBS55									0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.03500	107.63846	5.03500	107.62384			0.00	0	
Total SBS56 SPOT									0.00	0	
Total For SBS56									0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.07969			0.00	0	
Total SBS57 SPOT									0.00	0	
Total For SBS57									0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	101.26406			0.00	158,191,200	39,547,80
Total SBS58 SPOT									0.00	158,191,200	39,547,80
Total For SBS58									0.00	158,191,200	39,547,80
SBS59 On 09/10/2020 Spot Bond					0.00000	100.00413			0.00	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 SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	102.09962				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.40345				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.93713				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	99.99492				0.00	2,000,000,000	1,000,000,000
Total SBS64 SPOT										0.00	2,000,000,000	1,000,000,000
Total For SBS64										0.00	2,000,000,000	1,000,000,000
SBS65 On 15/05/2024 Spot Bond					0.00000	99.26301				0.00	840,000,000	420,000,000
Total SBS65 SPOT										0.00	840,000,000	420,000,000
Total For SBS65										0.00	840,000,000	420,000,000
SBS66 On 26/06/2022 Spot Bond					0.00000	99.91038				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	98.64786				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	99.84097				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.45514				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.91500	295.94598	3.91500	295.88052				0.00	0	45,000,000
Total SBSI11 SPOT										0.00	0	45,000,000
Total For SBSI11										0.00	0	45,000,000
SBSI14 On 07/12/2033 Spot Bond			5.58000	5.58000	5.58000	190.80010				0.00	0	2,825,057,333
Total SBSI14 SPOT										0.00	0	2,825,057,333
Total For SBSI14										0.00	0	2,825,057,333

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBT101 On 31/03/2022 Spot Bond					0.00000	102.67822				0.00	0	441,464,10
Total SBT101 SPOT										0.00	0	441,464,10
Total For SBT101										0.00	0	441,464,10
SBT102 On 30/09/2022 Spot Bond					0.00000	102.65832				0.00	0	1,434,258,90
Total SBT102 SPOT										0.00	0	1,434,258,90
Total For SBT102										0.00	0	1,434,258,90
SBT103 On 31/03/2024 Spot Bond					0.00000	96.19967				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	100.93667				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	96.59597				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.07000	110.73922	7.07000	110.71820				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.47330				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	94.89796				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	100.12656				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	99.74307				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	99.75039				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.27045				0.00	0	
Total SGI006 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	106.70300	10.00000	106.67500				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	101.68324				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.89270				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.82522				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.86399				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.13339				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.92390				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.92635				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.93265				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.87028				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.03865				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.97999				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.00750				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.83829				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	102.48753				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.82000	114.89922	6.82000	114.87817				0.00	0	4,050,000,00
Total SNT03 SPOT										0.00	0	4,050,000,00
Total For SNT03										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	100.25890				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	92.49902				0.00	0	409,200,00
Total SOLB01 SPOT										0.00	0	409,200,00
Total For SOLB01										0.00	0	409,200,00
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.97942				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA11 On 21/08/2020 Spot Bond					0.00000	100.73181				0.00	40,000,000	20,000,00
Total SPDA11 SPOT										0.00	40,000,000	20,000,00
Total For SPDA11										0.00	40,000,000	20,000,00
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.55043				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.67458				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.71014				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.01539				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.24093				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.31449				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.19043				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	101.36904				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.43588				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	101.06420				0.00	0	
Total SPGC01 SPOT										0.00	0	
Total For SPGC01										0.00	0	
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS039U SPOT										0.00	0	
Total For SS039U										0.00	0	
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS044U SPOT										0.00	0	
Total For SS044U										0.00	0	
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS046U SPOT										0.00	0	
Total For SS046U										0.00	0	
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS052U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
SS058L On 19/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS058U SPOT										0.00	0	
Total For SS058U										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.97051				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.63500	102.49130	5.63500	102.47574				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.63500	102.49130	5.63500	102.47574				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			5.22500	5.22500	5.22500	130.77457				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.04500	107.29362	9.04500	107.26769				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			11.47000	75.21525	11.47000	75.19258				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	96.49527				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN029 On 17/11/2020 Spot Bond					0.00000	100.83404				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN035 On 01/06/2021 Spot Bond					0.00000	100.53440				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	104.07914				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN038 On 13/10/2023 Spot Bond					0.00000	101.62569				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			6.37000	112.10245	6.37000	112.08325				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			5.25000	99.42950	5.25000	99.40385				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.39789				0.00	0	10,000,00
Total SSN044 SPOT										0.00	0	10,000,00
Total For SSN044										0.00	0	10,000,00
SSN044 On 30/04/2027 Spot Bond					0.00000	101.22169				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	99.78778				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047 On 08/12/2023 Spot Bond			3.82500	3.82500	3.82500	296.71150				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05: On 26/09/2020 Spot Bond					0.00000	100.05049				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN05: On 26/10/2020 Spot Bond					0.00000	101.10209				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	101.15728				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	101.04716				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	99.92355				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.43000	5.43000	5.43000	169.64147				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.61000	4.61000	4.61000	134.23317				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.45000	5.45000	5.45000	96.81988				0.00	0	655,075,75
Total SSN063 SPOT										0.00	0	655,075,75
Total For SSN063										0.00	0	655,075,75
SSN06: On 31/03/2029 Spot Bond			5.08000	5.08000	5.08000	92.93868				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.39000	5.39000	5.39000	170.09991				0.00	0	
Total SSN065 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.55994				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.55009				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.52586				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.24865				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.24297				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.17807				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.65308				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	81.26800				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 16/08/2020 Spot Bond					0.00000	103.87831				0.00	0	
Total SSN080 SPOT										0.00	0	
Total For SSN080										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.59315				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.31525				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.05608				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.32500	5.32500	5.32500	195.83421				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	98.77067				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.05060				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.04146				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.41688				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.43774				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.36907				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10(On 31/01/2030 Spot Bond			9.82000	91.05822	9.82000	92.16570				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.48109				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			8.56500	104.04718	8.56500	104.02335				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T13A11 On 21/08/2020 Spot Bond					0.00000	100.91335				0.00	0	
Total T13A11 SPOT										0.00	0	
Total For T13A11										0.00	0	
T13A12 On 21/08/2020 Spot Bond			5.51500	104.41042	5.51500	104.39477				0.00	0	
Total T13A12 SPOT										0.00	0	
Total For T13A12										0.00	0	
T13A15 On 21/08/2020 Spot Bond					0.00000	100.72091				0.00	0	
Total T13A15 SPOT										0.00	0	
Total For T13A15										0.00	0	
T13A16 On 21/08/2020 Spot Bond			5.61500	104.33642	5.61500	104.32049				0.00	0	
Total T13A16 SPOT										0.00	0	
Total For T13A16										0.00	0	
T13A19 On 21/08/2020 Spot Bond					0.00000	100.72024				0.00	0	
Total T13A19 SPOT										0.00	0	
Total For T13A19										0.00	0	
T13A20 On 21/08/2020 Spot Bond			5.56500	104.06085	5.56500	104.04511				0.00	0	
Total T13A20 SPOT										0.00	0	
Total For T13A20										0.00	0	
T13A21 On 21/08/2020 Spot Bond					0.00000	100.67547				0.00	0	
Total T13A21 SPOT										0.00	0	
Total For T13A21										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.70927				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	101.77311	8.55000	101.74996				0.00	0	
Total T14A12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.43731				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.61588				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2020 Spot Bond					0.00000	100.61541				0.00	0	
Total T16OM1 SPOT										0.00	0	
Total For T16OM1										0.00	0	
TFS13€ On 06/07/2020 Spot Bond					0.00000	99.93167				0.00	0	
Total TFS136 SPOT										0.00	0	
Total For TFS136										0.00	0	
TFS14€ On 28/10/2021 Spot Bond					0.00000	101.19007				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	99.74292				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	101.54888				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	102.21395				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.02565				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.42197				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	99.74583				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	99.50409				0.00	40,000,000	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
Total TFS154 SPOT										0.00	40,000,000	20,000,000
Total For TFS154										0.00	40,000,000	20,000,000
TFS154 On 03/09/2021 Spot Bond					0.00000	99.92987				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS155 On 03/09/2023 Spot Bond					0.00000	100.57245				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS156 On 16/11/2023 Spot Bond					0.00000	100.73482				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS157 On 20/03/2022 Spot Bond					0.00000	99.86167				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS158 On 20/03/2024 Spot Bond					0.00000	98.04831				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS159 On 27/05/2022 Spot Bond					0.00000	100.49451				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS161 On 27/05/2024 Spot Bond					0.00000	99.98237				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS162 On 22/10/2022 Spot Bond					0.00000	101.05605				0.00	1,700,000,000	1,700,000,000
Total TFS163 SPOT										0.00	1,700,000,000	1,700,000,000
Total For TFS163										0.00	1,700,000,000	1,700,000,000
TFS163 On 22/10/2024 Spot Bond					0.00000	101.13176				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	100.73061				0.00	0	
Total TH13A3 SPOT										0.00	0	
Total For TH13A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH13A On 21/08/2020 Spot Bond			5.93500	103.79922	5.93500	103.78248				0.00	0	
Total TH13A4 SPOT										0.00	0	
Total For TH13A4										0.00	0	
TH13A On 21/08/2020 Spot Bond					0.00000	100.87788				0.00	60,000,000	30,000,000
Total TH13A7 SPOT										0.00	60,000,000	30,000,000
Total For TH13A7										0.00	60,000,000	30,000,000
TH13A On 21/08/2020 Spot Bond			4.75000	104.12393	4.75000	104.11047			570,000,000,000.00	120,000,000	1,930,000,000	
Total TH13A8 SPOT									570,000,000,000.00	120,000,000	1,930,000,000	
Total For TH13A8									570,000,000,000.00	120,000,000	1,930,000,000	
TH13B On 21/08/2020 Spot Bond					0.00000	100.75823				0.00	0	
Total TH13B1 SPOT										0.00	0	
Total For TH13B1										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	100.75931				0.00	0	
Total TH13B2 SPOT										0.00	0	
Total For TH13B2										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	100.79077				0.00	0	
Total TH13B3 SPOT										0.00	0	
Total For TH13B3										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	100.75858				0.00	0	
Total TH13B4 SPOT										0.00	0	
Total For TH13B4										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	100.75497				0.00	0	
Total TH13B5 SPOT										0.00	0	
Total For TH13B5										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	100.83414				0.00	0	
Total TH13C1 SPOT										0.00	0	
Total For TH13C1										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	100.84281				0.00	0	
Total TH13C2 SPOT										0.00	0	
Total For TH13C2										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	100.84498				0.00	0	
Total TH13C3 SPOT										0.00	0	
Total For TH13C3										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	100.86665				0.00	0	
Total TH13C4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH13C4										0.00	0	
TH13C: On 21/08/2020 Spot Bond					0.00000	100.89373				0.00	0	
Total TH13C5 SPOT										0.00	0	
Total For TH13C5										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	101.19100				0.00	0	
Total TH13D1 SPOT										0.00	0	
Total For TH13D1										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	101.19100				0.00	0	
Total TH13D2 SPOT										0.00	0	
Total For TH13D2										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	101.22335				0.00	0	
Total TH13D3 SPOT										0.00	0	
Total For TH13D3										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	101.20718				0.00	0	
Total TH13D4 SPOT										0.00	0	
Total For TH13D4										0.00	0	
TH13D: On 21/08/2020 Spot Bond					0.00000	101.21257				0.00	0	
Total TH13D5 SPOT										0.00	0	
Total For TH13D5										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	100.72445				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A: On 21/11/2021 Spot Bond			5.36500	107.36643	5.36500	107.35098				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	101.60269				0.00	40,000,000	20,000,000
Total TH14A7 SPOT										0.00	40,000,000	20,000,000
Total For TH14A7										0.00	40,000,000	20,000,000
TH14A: On 21/11/2021 Spot Bond			5.52500	106.07667	5.52500	106.06096				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.79059				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.02501				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.74506				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.50945				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.62264				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.81009				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.16886				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.83430				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.42351				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.68850				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.68284				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.04746				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.76478				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A: On 21/11/2022 Spot Bond					0.00000	100.54239				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.66149				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.67241				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.72234				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.16051				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.26345				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.77333				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.42577				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.74730				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.70334				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.57255				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.97797				0.00	0	
Total TH15D3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.65611				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.67675				0.00	60,000,000	30,000,000
Total TH16A2 SPOT										0.00	60,000,000	30,000,000
Total For TH16A2										0.00	60,000,000	30,000,000
TH16A On 21/08/2024 Spot Bond			8.49000	103.03762	8.49000	103.01409				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.70281				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.73644				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.96930				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	106.70300	10.00000	106.67500				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	100.40134				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.27483				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.14000	108.71521	6.14000	108.69734				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.42000	110.67669	7.42000	110.65478				0.00	0	369,999,900

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 TL25 SPOT										0.00	0	369,999,90
Total For TL25										0.00	0	369,999,90
TL26 On 25/11/2024 Spot Bond					0.00000	101.58672				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	102.16966				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.79000	103.59115	8.79000	103.56680				0.00	0	240,000,00
Total TL28 SPOT										0.00	0	240,000,00
Total For TL28										0.00	0	240,000,00
TL29 On 24/04/2025 Spot Bond					0.00000	101.22979				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.89929				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.31520				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.92234				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TLC09 On 17/09/2020 Spot Bond					0.00000	100.17787				0.00	0	
Total TLC09 SPOT										0.00	0	
Total For TLC09										0.00	0	
TN20 On 17/09/2020 Spot Bond			4.07000	104.34248	4.07000	104.33095			5,453,800,000.00		1,340,000	9,988,020,00
Total TN20 SPOT									5,453,800,000.00		1,340,000	9,988,020,00
Total For TN20									5,453,800,000.00		1,340,000	9,988,020,00
TN20/R On 17/09/2020 Spot Bond			100.00000	86.71840	100.00000	86.52309			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	55.39166	100.00000	55.26974			0.00		0	
Total TN21U SPOT									0.00		0	
Total For TN21U									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN23 On 06/11/2023 Spot Bond			7.15000	112.32226	7.15000	112.30082			207,350,000,000.00	29,000,000	19,184,200,00
Total TN23 SPOT									207,350,000,000.00	29,000,000	19,184,200,00
Total For TN23									207,350,000,000.00	29,000,000	19,184,200,00
TN23/R On 06/11/2023 Spot Bond			100.00000	18.12482	100.00000	18.08492			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.16500	104.79816	9.16500	104.77237			733,200,000,000.00	80,000,000	29,437,705,20
Total TN25 SPOT									733,200,000,000.00	80,000,000	29,437,705,20
Total For TN25									733,200,000,000.00	80,000,000	29,437,705,20
TN25/R On 19/08/2025 Spot Bond			100.00000	14.18342	100.00000	14.15186			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.54500	97.78252	9.54500	97.75775			1,923,222,050,000.00	201,490,000	9,258,430,20
Total TN27 SPOT									1,923,222,050,000.00	201,490,000	9,258,430,20
Total For TN27									1,923,222,050,000.00	201,490,000	9,258,430,20
TN27/R On 14/11/2027 Spot Bond			100.00000	10.12423	100.00000	10.10194			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.88000	100.03025	10.88000	100.00130			1,007,931,904,000.00	92,640,800	1,523,160,20
Total TN30 SPOT									1,007,931,904,000.00	92,640,800	1,523,160,20
Total For TN30									1,007,931,904,000.00	92,640,800	1,523,160,20
TN30/R On 09/10/2030 Spot Bond			8.00000	119.64597	8.00000	119.62033			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.73000	88.11719	12.73000	88.08748			0.00	0	2,900,000,00
Total TN40 SPOT									0.00	0	2,900,000,00
Total For TN40									0.00	0	2,900,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.40300	10.75000	102.37371			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	106.70300	10.00000	106.67500			0.00	0	
Total TPDA01/JIBAR SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TPDA01/JIBAR										0.00	0	
TPDA0: On 30/11/2020 Spot Bond			6.38000	102.04139	6.38000	102.02401				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2A: On 14/12/2020 Spot Bond			5.86500	102.11131	5.86500	102.09533				0.00	0	
Total TRA2A3 SPOT										0.00	0	
Total For TRA2A3										0.00	0	
TRA2A: On 14/12/2020 Spot Bond			5.66500	5.66500	5.66500	102.19615				0.00	0	
Total TRA2A6 SPOT										0.00	0	
Total For TRA2A6										0.00	0	
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.27167				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.28180				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.99652				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.34049				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D: On 14/12/2020 Spot Bond					0.00000	100.44531				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D: On 14/12/2020 Spot Bond					0.00000	100.44531				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.84979				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.86247				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.08000	107.58457	6.08000	107.56706				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.84341				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.85224				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.06158				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.03483				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.13759				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.61921				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.37000	112.16272	6.37000	111.42197				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond					0.00000	101.43634				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.56050				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.61921				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.83832	8.62000	101.81483				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4B On 13/04/2024 Spot Bond					0.00000	101.83994				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.83994				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ11U SPOT										0.00	0	
Total For TRQ11U										0.00	0	
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ12U SPOT										0.00	0	
Total For TRQ12U										0.00	0	
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ13U SPOT										0.00	0	
Total For TRQ13U										0.00	0	
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ14U SPOT										0.00	0	
Total For TRQ14U										0.00	0	
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSE03U SPOT										0.00	0	
Total For TSE03U										0.00	0	
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG01U SPOT										0.00	0	
Total For TSG01U										0.00	0	
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG02U SPOT										0.00	0	
Total For TSG02U										0.00	0	
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG03U SPOT										0.00	0	
Total For TSG03U										0.00	0	
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG04U SPOT										0.00	0	
Total For TSG04U										0.00	0	
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG05U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TSG05U									0.00	0	
TSG06I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total TSG06U SPOT									0.00	0	
Total For TSG06U									0.00	0	
TSG07I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total TSG07U SPOT									0.00	0	
Total For TSG07U									0.00	0	
TSG08I On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total TSG08U SPOT									0.00	0	
Total For TSG08U									0.00	0	
TSP23C On 09/07/2020 Spot Bond					0.00000	99.81689			0.00	0	
Total TSP233 SPOT									0.00	0	
Total For TSP233									0.00	0	
TSP23E On 13/08/2020 Spot Bond					0.00000	105.59675			0.00	0	800,000,00
Total TSP235 SPOT									0.00	0	800,000,00
Total For TSP235									0.00	0	800,000,00
TSP23F On 08/10/2020 Spot Bond					0.00000	97.99368			0.00	0	
Total TSP238 SPOT									0.00	0	
Total For TSP238									0.00	0	
TSP24C On 12/11/2020 Spot Bond					0.00000	97.26194			0.00	0	
Total TSP240 SPOT									0.00	0	
Total For TSP240									0.00	0	
TSP24G On 10/09/2020 Spot Bond					0.00000	98.64127			0.00	0	
Total TSP242 SPOT									0.00	0	
Total For TSP242									0.00	0	
TSP24K On 04/03/2021 Spot Bond					0.00000	95.34098			0.00	0	
Total TSP243 SPOT									0.00	0	
Total For TSP243									0.00	0	
TSP24L On 18/03/2021 Spot Bond					0.00000	95.19959			0.00	0	
Total TSP244 SPOT									0.00	0	
Total For TSP244									0.00	0	
TSP24M On 08/04/2021 Spot Bond					0.00000	95.02375			0.00	0	
Total TSP245 SPOT									0.00	0	
Total For TSP245									0.00	0	
TSP24N On 22/10/2020 Spot Bond					0.00000	98.17311			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	95.36710				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.19501				0.00	80,000,000	40,000,000
Total TU1A11 SPOT										0.00	80,000,000	40,000,000
Total For TU1A11										0.00	80,000,000	40,000,000
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.49025				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.55221				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	101.41419				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC33 On 10/07/2020 Spot Bond					0.00000	101.38164				0.00	0	
Total TWC333 SPOT										0.00	0	
Total For TWC333										0.00	0	
TWC33 On 20/07/2020 Spot Bond					0.00000	101.00762				0.00	0	
Total TWC334 SPOT										0.00	0	
Total For TWC334										0.00	0	
TWC33 On 27/07/2020 Spot Bond					0.00000	100.95305				0.00	400,000,000	200,000,000
Total TWC335 SPOT										0.00	400,000,000	200,000,000
Total For TWC335										0.00	400,000,000	200,000,000
TWC33 On 30/07/2020 Spot Bond					0.00000	100.88023				0.00	0	
Total TWC336 SPOT										0.00	0	
Total For TWC336										0.00	0	
TWC33 On 13/08/2020 Spot Bond					0.00000	100.67239				0.00	0	
Total TWC337 SPOT										0.00	0	
Total For TWC337										0.00	0	
TWC33 On 19/08/2020 Spot Bond					0.00000	100.58259				0.00	0	
Total TWC338 SPOT										0.00	0	
Total For TWC338										0.00	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
TWC33 On 26/08/2020 Spot Bond					0.00000	100.43390				0.00	0	
Total TWC339 SPOT										0.00	0	
Total For TWC339										0.00	0	
TWC34 On 07/09/2020 Spot Bond					0.00000	100.32646				0.00	0	
Total TWC340 SPOT										0.00	0	
Total For TWC340										0.00	0	
TWC34 On 11/09/2020 Spot Bond					0.00000	100.27624				0.00	0	
Total TWC341 SPOT										0.00	0	
Total For TWC341										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.33000	106.32751	6.33000	106.30951				0.00	0	300,000,00
Total UG21 SPOT										0.00	0	300,000,00
Total For UG21										0.00	0	300,000,00
UG26 On 09/03/2026 Spot Bond			9.69500	110.41014	9.69500	110.38174			1,244,302,836,000.00		128,344,800	32,086,200
Total UG26 SPOT									1,244,302,836,000.00		128,344,800	32,086,200
Total For UG26									1,244,302,836,000.00		128,344,800	32,086,200
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA1U SPOT										0.00	0	
Total For VCJA1U										0.00	0	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA2U SPOT										0.00	0	
Total For VCJA2U										0.00	0	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA3U SPOT										0.00	0	
Total For VCJA3U										0.00	0	
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA4U SPOT										0.00	0	
Total For VCJA4U										0.00	0	
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA5U SPOT										0.00	0	
Total For VCJA5U										0.00	0	
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA6U SPOT										0.00	0	
Total For VCJA6U										0.00	0	
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA7U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VCJA7U										0.00	0	
VCJA8I 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	
VCJA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA9U SPOT										0.00	0	
Total For VCJA9U										0.00	0	
VCJB1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB1U SPOT										0.00	0	
Total For VCJB1U										0.00	0	
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB2U SPOT										0.00	0	
Total For VCJB2U										0.00	0	
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB3U SPOT										0.00	0	
Total For VCJB3U										0.00	0	
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB4U SPOT										0.00	0	
Total For VCJB4U										0.00	0	
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB5U SPOT										0.00	0	
Total For VCJB5U										0.00	0	
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB6U SPOT										0.00	0	
Total For VCJB6U										0.00	0	
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB7U SPOT										0.00	0	
Total For VCJB7U										0.00	0	
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB8U SPOT										0.00	0	
Total For VCJB8U										0.00	0	
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB9U SPOT										0.00	0	
Total For VCJB9U										0.00	0	
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB4U SPOT										0.00	0	
Total For VCPB4U										0.00	0	
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB5U SPOT										0.00	0	
Total For VCPB5U										0.00	0	
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB6U SPOT										0.00	0	
Total For VCPB6U										0.00	0	
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB7U SPOT										0.00	0	
Total For VCPB7U										0.00	0	
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB8U SPOT										0.00	0	
Total For VCPB8U										0.00	0	
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB9U SPOT										0.00	0	
Total For VCPB9U										0.00	0	
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA03U SPOT										0.00	0	
Total For VJA03U										0.00	0	
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA04U SPOT										0.00	0	
Total For VJA04U										0.00	0	
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA05U SPOT										0.00	0	
Total For VJA05U										0.00	0	
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA06U SPOT										0.00	0	
Total For VJA06U										0.00	0	
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA07U SPOT										0.00	0	
Total For VJA07U										0.00	0	
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA08U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VJA08U										0.00	0	
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA09U SPOT										0.00	0	
Total For VJA09U										0.00	0	
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA10U SPOT										0.00	0	
Total For VJA10U										0.00	0	
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA11U SPOT										0.00	0	
Total For VJA11U										0.00	0	
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA12U SPOT										0.00	0	
Total For VJA12U										0.00	0	
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB03U SPOT										0.00	0	
Total For VJB03U										0.00	0	
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB04U SPOT										0.00	0	
Total For VJB04U										0.00	0	
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB05U SPOT										0.00	0	
Total For VJB05U										0.00	0	
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB06U SPOT										0.00	0	
Total For VJB06U										0.00	0	
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB07U SPOT										0.00	0	
Total For VJB07U										0.00	0	
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB08U SPOT										0.00	0	
Total For VJB08U										0.00	0	
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB09U SPOT										0.00	0	
Total For VJB09U										0.00	0	
VJB10L On 20/10/2027 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 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	99.89410				0.00	0	
Total VKE09 SPOT										0.00	0	
Total For VKE09										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.40659				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.27808				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.26968				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.62355				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.69119				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.83324				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.85872				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA04U SPOT										0.00	0	
Total For VPA04U										0.00	0	
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA05U SPOT										0.00	0	
Total For VPA05U										0.00	0	
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA06U SPOT										0.00	0	
Total For VPA06U										0.00	0	
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA07U SPOT										0.00	0	
Total For VPA07U										0.00	0	
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA08U SPOT										0.00	0	
Total For VPA08U										0.00	0	
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA09U SPOT										0.00	0	
Total For VPA09U										0.00	0	
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA10U SPOT										0.00	0	
Total For VPA10U										0.00	0	
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA11U SPOT										0.00	0	
Total For VPA11U										0.00	0	
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA12U SPOT										0.00	0	
Total For VPA12U										0.00	0	
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB03U SPOT										0.00	0	
Total For VPB03U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VPB05U										0.00	0	
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB06U SPOT										0.00	0	
Total For VPB06U										0.00	0	
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB07U SPOT										0.00	0	
Total For VPB07U										0.00	0	
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB08U SPOT										0.00	0	
Total For VPB08U										0.00	0	
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB09U SPOT										0.00	0	
Total For VPB09U										0.00	0	
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB10U SPOT										0.00	0	
Total For VPB10U										0.00	0	
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB11U SPOT										0.00	0	
Total For VPB11U										0.00	0	
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB12U SPOT										0.00	0	
Total For VPB12U										0.00	0	
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR862U SPOT										0.00	0	
Total For VR862U										0.00	0	
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR865U SPOT										0.00	0	
Total For VR865U										0.00	0	
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR868U SPOT										0.00	0	
Total For VR868U										0.00	0	
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR869U SPOT										0.00	0	
Total For VR869U										0.00	0	
VR870L On 06/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VR870U SPOT										0.00	0	
Total For VR870U										0.00	0	
VR871L On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR871U SPOT										0.00	0	
Total For VR871U										0.00	0	
VR872L On 19/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR872U SPOT										0.00	0	
Total For VR872U										0.00	0	
VRI871 On 28/07/2020 Spot Bond					0.00000	100.88752				0.00	0	
Total VRI871 SPOT										0.00	0	
Total For VRI871										0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	99.89156				0.00	0	
Total WHL01 SPOT										0.00	0	
Total For WHL01										0.00	0	
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL01U SPOT										0.00	0	
Total For WHL01U										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	99.79041				0.00	0	120,000,00
Total WHL02 SPOT										0.00	0	120,000,00
Total For WHL02										0.00	0	120,000,00
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	98.61758				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	50,000,000,00
Total WHL03U SPOT										0.00	0	50,000,000,00
Total For WHL03U										0.00	0	50,000,000,00
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL06U SPOT										0.00	0	
Total For WHL06U										0.00	0	
WHL07 On 26/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000,00
Total WHL07U SPOT										0.00	0	50,000,000,00
Total For WHL07U										0.00	0	50,000,000,00
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WRS2U SPOT										0.00	0	
Total For WRS2U										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.89000	104.42913	4.89000	104.41542				0.00	0	474,070,00
Total WSP5 SPOT										0.00	0	474,070,00
Total For WSP5										0.00	0	474,070,00
WSP5/R On 28/05/2021 Spot Bond			100.00000	53.29128	100.00000	53.17397				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.08e+017	1,476,205,806,190	475,737,592,92
Total for SPOT :										1.08e+017	476,205,806,190	475,737,592,92
Total Futures										1,08e+017	476,205,810,151	475,738,565,20
Total Options										161 595,00	112	297,50
Grand Total:										1.08e+017	476,205,810,263	475,738,862,87