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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/08/2020

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			11.86500	74.38633	11.86500	74.38633			0.00	0	
ES33 On 05/11/2020 Bond Future			12.05198	71.76738	12.08621	71.59535			0.00	0	35
ES33 On 04/02/2021 Bond Future			12.33234	72.52521	12.36803	72.35171			0.00	0	
ES33 On 06/05/2021 Bond Future			12.61839	69.52981	12.65557	69.35493			0.00	0	
ES33 On 05/08/2021 Bond Future			12.91657	70.31128	12.97052	70.06613			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 06/08/2020 Bond Future			12.25000	74.20766	12.25000	74.20766			0.00	0	
ES42 On 05/11/2020 Bond Future			12.44657	71.03232	12.48603	70.81364			0.00	0	4,9
ES42 On 04/02/2021 Bond Future			12.70785	71.78302	12.74908	71.56246			0.00	0	
ES42 On 06/05/2021 Bond Future			12.98459	68.29676	13.02776	68.07429			0.00	0	
ES42 On 05/08/2021 Bond Future			13.26560	69.06505	13.32469	68.77173			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			137.77310	137.77310	137.77310	137.77310			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
I2025	On	05/11/2020	Bond Future			139.58057	139.58057	139.81101	139.81101				0.00	0	3,96
I2025	On	04/02/2021	Bond Future			139.59284	139.59284	139.81572	139.81572				0.00	0	
I2025	On	06/05/2021	Bond Future			141.12601	141.12601	141.35231	141.35231				0.00	0	
I2025	On	05/08/2021	Bond Future			141.22654	141.22654	141.30977	141.30977				0.00	0	
Total I2025 Future													0.00	0	3,96
Total For I2025													0.00	0	3,96
I2029	On	06/08/2020	Bond Future			97.78048	97.78048	97.78048	97.78048				0.00	0	
I2029	On	05/11/2020	Bond Future			97.61783	97.61783	97.63298	97.63298				0.00	0	5,0
I2029	On	04/02/2021	Bond Future			98.67204	98.67204	98.68777	98.68777				0.00	0	
I2029	On	06/05/2021	Bond Future			98.62671	98.62671	98.63520	98.63520				0.00	0	
I2029	On	05/08/2021	Bond Future			99.75702	99.75702	99.67122	99.67122				0.00	0	
Total I2029 Future													0.00	0	5,01
Total For I2029													0.00	0	5,01
I2033	On	06/08/2020	Bond Future			92.82143	92.82143	92.82143	92.82143				0.00	0	
I2033	On	05/11/2020	Bond Future			93.13639	93.13639	93.13843	93.13843				0.00	0	9,6
I2033	On	04/02/2021	Bond Future			94.14211	94.14211	94.14466	94.14466				0.00	0	
I2033	On	06/05/2021	Bond Future			93.97126	93.97126	93.96584	93.96584				0.00	0	
I2033	On	05/08/2021	Bond Future			95.04811	95.04811	94.95278	94.95278				0.00	0	
Total I2033 Future													0.00	0	9,61
Total For I2033													0.00	0	9,61
I2038	On	06/08/2020	Bond Future			102.99622	102.99622	102.99622	102.99622				0.00	0	
I2038	On	05/11/2020	Bond Future			104.56199	104.56199	105.04928	105.04928				0.00	0	11,0
I2038	On	04/02/2021	Bond Future			104.00935	104.00935	104.49033	104.49033				0.00	0	
I2038	On	06/05/2021	Bond Future			105.15187	105.15187	105.63884	105.63884				0.00	0	
I2038	On	05/08/2021	Bond Future			104.65061	104.65061	105.03012	105.03012				0.00	0	
Total I2038 Future													0.00	0	11,07
Total For I2038													0.00	0	11,07
I2046	On	06/08/2020	Bond Future			92.54365	92.54365	92.54365	92.54365				0.00	0	
I2046	On	05/11/2020	Bond Future			91.69441	91.69441	91.99050	91.99050				0.00	0	15,6
I2046	On	04/02/2021	Bond Future			92.68477	92.68477	92.98464	92.98464				0.00	0	
I2046	On	06/05/2021	Bond Future			91.92868	91.92868	92.21974	92.21974				0.00	0	
I2046	On	05/08/2021	Bond Future			92.98259	92.98259	93.18803	93.18803				0.00	0	
Total I2046 Future													0.00	0	15,66
Total For I2046													0.00	0	15,66
I2050	On	06/08/2020	Bond Future			93.07011	93.07011	93.07011	93.07011				0.00	0	
I2050	On	05/11/2020	Bond Future			94.14859	94.14859	94.28794	94.28794				0.00	0	14,18
I2050	On	04/02/2021	Bond Future			93.29182	93.29182	93.41975	93.41975				0.00	0	
I2050	On	06/05/2021	Bond Future			94.31667	94.31667	94.44643	94.44643				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	05/08/2021	Bond Future			93.48702	93.48702	93.51456	93.51456			0.00	0	
Total I2050 Future												0.00	0	14,18
Total For I2050												0.00	0	14,18
R186	On	06/08/2020	Bond Future			7.46500	116.61588	7.46500	116.61588		8.68	0.00	0	
R186	On	05/11/2020	Bond Future			7.57812	118.14188	7.65919	117.71804		9.37	2,362,837.60	20	88,10
R186	On	04/02/2021	Bond Future			7.76515	114.10915	7.85084	113.68142		8.99	0.00	0	
R186	On	06/05/2021	Bond Future			7.96695	115.33586	8.05768	114.90435		8.31	0.00	0	
R186	On	05/08/2021	Bond Future			8.18014	111.34938	8.30107	110.80280		8.12	0.00	0	
Total R186 Future												2,362,837.60	20	88,10
R186	On	05/11/2020	Bond Future	8.65	Call			5,628.78000	5.62878	5,958,710	9.92	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			606.36000	0.60636	512,450	9.92	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			5,669.57000	5.66957	6,000,520	9.93	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			597.91000	0.59791	505,020	9.93	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			5,588.07000	5.58807	5,916,970	9.91	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			614.92000	0.61492	519,980	9.91	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Put			6,616.74000	6.61674	6,235,850	9.13	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Call			362.16000	0.36216	405,110	9.13	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Put			2,646.89000	2.64689	2,391,440	9.30	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			1,812.75000	1.81275	1,981,140	9.30	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Put			1,450.14000	1.45014	1,274,260	9.47	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			3,210.27000	3.21027	3,458,230	9.47	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			4,381.26000	4.38126	4,050,850	9.16	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			876.39000	0.87639	969,820	9.16	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			1,776.85000	1.77685	1,574,580	9.41	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			2,714.98000	2.71498	2,936,550	9.41	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.34	Put			928.00000	0.92800	799,450	9.69	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			4,409.82000	4.40982	4,705,110	9.69	0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			8,187.44000	8.18744	8,570,050	10.00	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			212.62000	0.21262	171,390	10.00	0.00	0	3,50
R186	On	04/02/2021	Bond Future	8.00	Call			3,270.05000	3.27005	3,488,120	8.99	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			2,530.38000	2.53038	2,320,720	8.99	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.16	Call			3,722.35000	3.72235	3,957,160	9.05	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			2,196.09000	2.19609	2,003,170	9.05	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			3,751.58000	3.75158	3,987,230	9.05	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			2,176.39000	2.17639	1,984,310	9.05	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			3,693.24000	3.69324	3,926,890	9.04	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			2,215.93000	2.21593	2,021,850	9.04	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			12,266.47000	12.26647	12,660,260	8.87	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			289.71000	0.28971	251,990	8.87	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R186	On	06/05/2021	Bond Future	10.78	Call			12,304.13000	12.30413	12,698,280	8.87	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			286.34000	0.28634	248,980	8.87	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			12,228.83000	12.22883	12,622,250	8.87	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			293.12000	0.29312	255,030	8.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			1,469.51000	1.46951	4,729,540	8.28	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			0.00000	0.00000	2,713,450	8.28	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			1,380.87000	1.38087	4,674,340	8.27	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			0.00000	0.00000	2,746,890	8.27	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			1,425.21000	1.42521	4,701,700	8.27	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			0.00000	0.00000	2,729,910	8.27	0.00	0	
Total R186 Option												0.00	0	28,23
Total For R186												2,362,837.60	20	116,34
R197	On	06/08/2020	Bond Future			304.14650	304.14650	304.14650	304.14650			0.00	0	
R197	On	05/11/2020	Bond Future			307.09527	307.09527	308.12619	308.12619			0.00	0	2,55
R197	On	04/02/2021	Bond Future			302.62799	302.62799	303.61585	303.61585			0.00	0	
R197	On	06/05/2021	Bond Future			305.95243	305.95243	306.95317	306.95317			0.00	0	
R197	On	05/08/2021	Bond Future			301.52597	301.52597	302.18919	302.18919			0.00	0	
Total R197 Future												0.00	0	2,55
Total For R197												0.00	0	2,55
R202	On	06/08/2020	Bond Future			206.15873	206.15873	206.15873	206.15873			0.00	0	
R202	On	05/11/2020	Bond Future			208.06165	208.06165	209.07031	209.07031			0.00	0	8,10
R202	On	04/02/2021	Bond Future			206.17415	206.17415	207.16530	207.16530			0.00	0	
R202	On	06/05/2021	Bond Future			208.43877	208.43877	209.44211	209.44211			0.00	0	
R202	On	05/08/2021	Bond Future			206.61379	206.61379	207.39923	207.39923			0.00	0	
Total R202 Future												0.00	0	8,10
Total For R202												0.00	0	8,10
R2023	On	06/08/2020	Bond Future			4.61500	110.93764	4.61500	110.93764		2.19	0.00	0	
R2023	On	05/11/2020	Bond Future			4.57722	108.37284	4.68362	108.13291		2.23	0.00	0	32,76
R2023	On	04/02/2021	Bond Future			4.62491	109.51678	4.74532	109.27483		2.08	0.00	0	
R2023	On	06/05/2021	Bond Future			4.66460	106.78617	4.80236	106.54236		1.89	0.00	0	
R2023	On	05/08/2021	Bond Future			4.68996	107.98550	4.91944	107.63556		1.63	0.00	0	
Total R2023 Future												0.00	0	32,76
R2023	On	05/11/2020	Bond Future	7.47	Call			6,047.09000	6.04709	6,287,020	2.79	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			0.00000	0.00000	0,000	2.79	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			6,005.26000	6.00526	6,245,190	2.79	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			0.00000	0.00000	0,000	2.79	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			6,026.17000	6.02617	6,266,100	2.79	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			0.00000	0.00000	0,000	2.79	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2023	On	04/02/2021	Bond Future	6.33	Put		34.11000	0.03411	27,930	2.48		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call		3,171.40000	3.17140	3,407,320	2.48		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put		33.24000	0.03324	27,210	2.48		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call		3,134.56000	3.13456	3,370,170	2.48		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put		35.01000	0.03501	28,670	2.48		0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call		3,152.97000	3.15297	3,388,740	2.48		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call		4,749.72000	4.74972	4,992,230	2.19		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put		4.89000	0.00489	3,590	2.19		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call		4,766.22000	4.76622	5,008,760	2.19		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put		4.76000	0.00476	3,490	2.19		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call		4,733.22000	4.73322	4,975,700	2.19		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put		5.02000	0.00502	3,690	2.19		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call		591.96000	0.59196	1,287,110	1.68		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put		0.00000	0.00000	345,210	1.68		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call		561.75000	0.56175	1,264,660	1.68		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put		0.00000	0.00000	352,970	1.68		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call		576.86000	0.57686	1,275,870	1.68		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put		0.00000	0.00000	349,070	1.68		0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	32,76
R2030	On	06/08/2020	Bond Future			9.25000	92.48271	9.25000	92.48271	14.44		0.00	0	
R2030	On	05/11/2020	Bond Future			9.42008	93.56962	9.46910	93.28937	15.90	270,509,771.42		2,891	101,15
R2030	On	04/02/2021	Bond Future			9.62860	90.55301	9.67972	90.27028	15.45		0.00	0	
R2030	On	06/05/2021	Bond Future			9.84920	91.52672	9.90252	91.24156	14.26		0.00	0	
R2030	On	05/08/2021	Bond Future			10.08395	88.54947	10.15698	88.17274	13.92		0.00	0	
Total R2030 Future												270,509,771.42	2,891	101,15
R2030	On	05/11/2020	Bond Future	9.39	Call		2,744.67000	2.74467	2,851,520	15.83		0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put		3,197.44000	3.19744	3,024,040	15.83		0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call		2,772.27000	2.77227	2,879,990	15.84		0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Put		7,382.06000	7.38206	7,133,930	15.31		0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Put		8,777.48000	8.77748	8,518,510	15.31		0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put		3,227.44000	3.22744	3,053,180	15.83		0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Call		3,512.35000	3.51235	3,642,940	16.00		0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Put		2,487.80000	2.48780	2,338,140	16.00		0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.99	Call		4,675.79000	4.67579	4,835,790	16.32		0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Put		1,766.02000	1.76602	1,645,770	16.32		0.00	0	5,00
R2030	On	05/11/2020	Bond Future	8.73	Put		5,619.29000	5.61929	5,393,850	15.43		0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call		757.24000	0.75724	789,360	15.31		0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.86	Put		5,069.95000	5.06995	4,853,790	15.51		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030 On 05/11/2020 Bond Future	8.86	Call			1,506.55000	1.50655	1,570,640	15.51	0.00	0	14,16
R2030 On 05/11/2020 Bond Future	9.86	Call			4,211.06000	4.21106	4,360,350	16.19	0.00	0	
R2030 On 05/11/2020 Bond Future	9.86	Put			2,015.95000	2.01595	1,884,990	16.19	0.00	0	14,16
R2030 On 05/11/2020 Bond Future	8.34	Put			7,485.38000	7.48538	7,236,310	15.31	0.00	0	
R2030 On 05/11/2020 Bond Future	8.10	Call			510.08000	0.51008	531,360	15.31	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	8.85	Put			5,110.94000	5.11094	4,894,060	15.50	0.00	0	
R2030 On 05/11/2020 Bond Future	8.85	Call			1,487.54000	1.48754	1,550,910	15.50	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	9.61	Call			3,387.58000	3.38758	3,514,490	15.98	0.00	0	
R2030 On 05/11/2020 Bond Future	9.61	Put			2,588.27000	2.58827	2,434,930	15.98	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	8.53	Put			6,534.62000	6.53462	6,295,490	15.33	0.00	0	
R2030 On 05/11/2020 Bond Future	8.73	Call			1,272.01000	1.27201	1,326,820	15.43	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	9.23	Put			3,701.68000	3.70168	3,514,650	15.74	0.00	0	
R2030 On 05/11/2020 Bond Future	9.23	Call			2,324.05000	2.32405	2,417,270	15.74	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	10.47	Call			6,559.97000	6.55997	6,754,880	16.95	0.00	0	
R2030 On 05/11/2020 Bond Future	10.47	Put			1,075.85000	1.07585	990,510	16.95	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	10.37	Put			1,194.70000	1.19470	1,102,110	16.81	0.00	0	15,4
R2030 On 05/11/2020 Bond Future	8.34	Call			735.46000	0.73546	766,640	15.31	0.00	0	1,00
R2030 On 05/11/2020 Bond Future	9.04	Put			4,367.95000	4.36795	4,165,450	15.62	0.00	0	
R2030 On 05/11/2020 Bond Future	9.04	Call			1,876.19000	1.87619	1,953,940	15.62	0.00	0	1,00
R2030 On 05/11/2020 Bond Future	10.06	Call			4,936.39000	4.93639	5,101,630	16.41	0.00	0	
R2030 On 05/11/2020 Bond Future	10.06	Put			1,644.92000	1.64492	1,529,910	16.41	0.00	0	1,00
R2030 On 05/11/2020 Bond Future	9.40	Put			3,167.64000	3.16764	2,995,110	15.84	0.00	0	
R2030 On 05/11/2020 Bond Future	9.38	Call			2,717.22000	2.71722	2,823,210	15.83	0.00	0	
R2030 On 05/11/2020 Bond Future	8.53	Call			964.87000	0.96487	1,005,990	15.33	0.00	0	15,4
R2030 On 05/11/2020 Bond Future	9.03	Put			4,405.19000	4.40519	4,201,890	15.61	0.00	0	
R2030 On 05/11/2020 Bond Future	9.03	Call			1,854.31000	1.85431	1,931,260	15.61	0.00	0	15,4
R2030 On 05/11/2020 Bond Future	10.37	Call			6,150.73000	6.15073	6,338,390	16.81	0.00	0	
R2030 On 04/02/2021 Bond Future	8.36	Call			1,252.35000	1.25235	1,298,050	14.90	0.00	0	80
R2030 On 04/02/2021 Bond Future	8.86	Put			6,689.53000	6.68953	6,478,310	14.95	0.00	0	
R2030 On 04/02/2021 Bond Future	8.86	Call			2,013.47000	2.01347	2,084,980	14.95	0.00	0	80
R2030 On 04/02/2021 Bond Future	10.20	Call			5,530.58000	5.53058	5,686,260	15.79	0.00	0	
R2030 On 04/02/2021 Bond Future	10.20	Put			2,717.67000	2.71767	2,590,620	15.79	0.00	0	1,80
R2030 On 04/02/2021 Bond Future	9.16	Call			2,626.56000	2.62656	2,716,910	15.11	0.00	0	
R2030 On 04/02/2021 Bond Future	8.36	Put			8,935.62000	8.93562	8,698,590	14.90	0.00	0	
R2030 On 04/02/2021 Bond Future	9.16	Put			5,555.53000	5.55553	5,363,150	15.11	0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Call			2,648.71000	2.64871	2,739,670	15.12	0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Put			5,520.17000	5.52017	5,328,400	15.12	0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Call			2,604.28000	2.60428	2,694,010	15.10	0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Put			5,590.81000	5.59081	5,397,810	15.10	0.00	0	
R2030 On 04/02/2021 Bond Future	8.37	Put			8,886.87000	8.88687	8,650,280	14.90	0.00	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	04/02/2021	Bond Future	8.37	Call		1,264.94000	1.26494	1,311,080	14.90		0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put		5,697.83000	5.69783	5,503,010	15.09		0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call		2,538.34000	2.53834	2,626,250	15.09		0.00	0	1,00
R2030	On	06/05/2021	Bond Future	11.71	Call		10,401.77000	10.40177	10,612,980	15.18		0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		10,366.28000	10.36628	10,577,080	15.18		0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		4,139.07000	4.13907	3,985,380	14.28		0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		6,820.42000	6.82042	6,617,400	13.77		0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		2,683.99000	2.68399	2,766,130	13.77		0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		4,534.49000	4.53449	4,659,410	14.21		0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		4,441.26000	4.44126	4,281,020	14.21		0.00	0	70
R2030	On	06/05/2021	Bond Future	11.70	Put		1,410.53000	1.41053	1,336,170	15.18		0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		1,399.58000	1.39958	1,325,630	15.18		0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		10,330.82000	10.33082	10,541,210	15.18		0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		1,421.55000	1.42155	1,346,780	15.18		0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		7,072.03000	7.07203	7,237,140	14.87		0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		2,744.58000	2.74458	2,624,530	14.87		0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call		2,828.54000	2.82854	2,914,920	13.80		0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		6,569.85000	6.56985	6,371,070	13.80		0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		12,152.77000	12.15277	11,900,190	13.69		0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		1,017.67000	1.01767	1,050,250	13.69		0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		4,868.90000	4.86890	5,000,370	14.28		0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		1,289.20000	1.28920	5,767,300	14.02		0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		0.00000	0.00000	4,101,370	14.02		0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		1,339.65000	1.33965	5,796,300	14.03		0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		0.00000	0.00000	4,079,920	14.03		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		1,390.06000	1.39006	5,825,020	14.04		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		0.00000	0.00000	4,058,230	14.04		0.00	0	
Total R2030 Option											0.00	0	124,70	
Total For R2030											270,509,771.42	2,891	225,92	
R2032	On	06/08/2020	Bond Future			10.20500	89.86094	10.20500	89.86094	16.90		0.00	0	
R2032	On	05/11/2020	Bond Future			10.37359	86.91116	10.42804	86.58828	19.42		0.00	0	113,42
R2032	On	04/02/2021	Bond Future			10.59809	87.82905	10.65478	87.50317	18.08		0.00	0	
R2032	On	06/05/2021	Bond Future			10.83178	84.62831	10.89081	84.29956	17.53		0.00	0	
R2032	On	05/08/2021	Bond Future			11.07372	85.57950	11.15082	85.16394	16.39		0.00	0	
Total R2032 Future											0.00	0	113,42	
R2032	On	05/11/2020	Bond Future	9.76	Call		1,674.97000	1.67497	1,757,480	18.78		0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		5,754.61000	5.75461	5,514,240	18.78		0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call		1,695.10000	1.69510	1,778,420	18.79		0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Put		6,425.33000	6.42533	6,173,210	18.66		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032 On 05/11/2020 Bond Future	9.61	Call			1,393.27000	1.39327	1,464,030	18.66	0.00	0	3,00
R2032 On 05/11/2020 Bond Future	10.99	Call			5,244.74000	5.24474	5,437,480	19.95	0.00	0	
R2032 On 05/11/2020 Bond Future	9.44	Put			7,249.14000	7.24914	6,984,870	18.57	0.00	0	
R2032 On 05/11/2020 Bond Future	9.44	Call			1,120.96000	1.12096	1,179,570	18.57	0.00	0	1,00
R2032 On 05/11/2020 Bond Future	11.08	Call			5,588.60000	5.58860	5,788,540	20.09	0.00	0	
R2032 On 05/11/2020 Bond Future	9.75	Put			5,797.70000	5.79770	5,556,520	18.77	0.00	0	
R2032 On 05/11/2020 Bond Future	9.11	Put			9,030.30000	9.03030	8,746,590	18.57	0.00	0	
R2032 On 05/11/2020 Bond Future	9.11	Call			722.46000	0.72246	761,630	18.57	0.00	0	3,00
R2032 On 05/11/2020 Bond Future	9.77	Put			5,711.74000	5.71174	5,472,180	18.79	0.00	0	
R2032 On 05/11/2020 Bond Future	9.75	Call			1,654.99000	1.65499	1,736,690	18.77	0.00	0	
R2032 On 05/11/2020 Bond Future	11.08	Put			1,849.22000	1.84922	1,726,280	20.09	0.00	0	1,00
R2032 On 05/11/2020 Bond Future	10.99	Put			2,007.95000	2.00795	1,877,810	19.95	0.00	0	3,00
R2032 On 05/11/2020 Bond Future	8.94	Put			10,023.38000	10.02338	9,731,600	18.57	0.00	0	
R2032 On 05/11/2020 Bond Future	8.94	Call			565.29000	0.56529	596,390	18.57	0.00	0	1,00
R2032 On 04/02/2021 Bond Future	9.63	Put			8,194.94000	8.19494	7,943,990	17.37	0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Call			1,994.94000	1.99494	2,068,740	17.37	0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Put			8,287.46000	8.28746	8,035,380	17.37	0.00	0	
R2032 On 04/02/2021 Bond Future	9.29	Call			1,505.83000	1.50583	1,562,940	17.37	0.00	0	80
R2032 On 04/02/2021 Bond Future	10.82	Call			4,948.08000	4.94808	5,100,440	18.13	0.00	0	
R2032 On 04/02/2021 Bond Future	10.82	Put			4,008.09000	4.00809	3,834,570	18.13	0.00	0	80
R2032 On 04/02/2021 Bond Future	9.62	Call			2,011.80000	2.01180	2,086,170	17.37	0.00	0	
R2032 On 04/02/2021 Bond Future	9.62	Put			8,241.12000	8.24112	7,989,610	17.37	0.00	0	
R2032 On 04/02/2021 Bond Future	9.63	Call			2,028.76000	2.02876	2,103,690	17.37	0.00	0	
R2032 On 04/02/2021 Bond Future	8.79	Put			12,608.73000	12.60873	12,318,860	17.37	0.00	0	
R2032 On 04/02/2021 Bond Future	8.79	Call			924.44000	0.92444	960,450	17.37	0.00	0	80
R2032 On 04/02/2021 Bond Future	9.29	Put			9,852.73000	9.85273	9,583,960	17.37	0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Call			9,022.06000	9.02206	9,227,630	18.66	0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Put			2,661.89000	2.66189	2,538,710	18.66	0.00	0	
R2032 On 06/05/2021 Bond Future	10.33	Put			6,830.47000	6.83047	6,607,680	17.04	0.00	0	
R2032 On 06/05/2021 Bond Future	10.33	Call			3,634.29000	3.63429	3,740,250	17.04	0.00	0	70
R2032 On 06/05/2021 Bond Future	12.11	Call			9,054.76000	9.05476	9,260,830	18.66	0.00	0	
R2032 On 06/05/2021 Bond Future	12.11	Put			2,644.83000	2.64483	2,522,150	18.66	0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Call			9,087.49000	9.08749	9,294,070	18.66	0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Put			2,627.86000	2.62786	2,505,690	18.66	0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Call			10,600.79000	10.60079	10,829,240	18.66	0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Put			1,949.86000	1.94986	1,849,560	18.66	0.00	0	70
R2032 On 05/08/2021 Bond Future	11.35	Call			1,060.38000	1.06038	6,319,380	16.46	0.00	0	
R2032 On 05/08/2021 Bond Future	11.35	Put			0.00000	0.00000	4,843,440	16.46	0.00	0	
R2032 On 05/08/2021 Bond Future	11.36	Call			1,113.12000	1.11312	6,348,630	16.47	0.00	0	
R2032 On 05/08/2021 Bond Future	11.36	Put			0.00000	0.00000	4,819,950	16.47	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	05/08/2021	Bond Future	11.37	Call			1,165.81000	1.16581	6,377,940	16.48	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			0.00000	0.00000	4,796,570	16.48	0.00	0	
Total R2032 Option												0.00	0	15,87
Total For R2032												0.00	0	129,25
R2035	On	06/08/2020	Bond Future			10.90500	89.32608	10.90500	89.32608		19.02	0.00	0	
R2035	On	05/11/2020	Bond Future			11.12269	85.80035	11.16162	85.55821		21.83	25,311,103.25	295	105,31
R2035	On	04/02/2021	Bond Future			11.36158	86.70608	11.40213	86.46181		20.25	0.00	0	
R2035	On	06/05/2021	Bond Future			11.60090	83.16329	11.64308	82.91696		19.70	0.00	0	
R2035	On	05/08/2021	Bond Future			11.85227	84.09777	11.91074	83.76742		18.31	0.00	0	
Total R2035 Future												25,311,103.25	295	105,37
R2035	On	05/11/2020	Bond Future	10.33	Call			1,544.68000	1.54468	1,620,720	20.77	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put			6,950.22000	6.95022	6,784,120	20.77	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call			1,564.30000	1.56430	1,640,980	20.78	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put			6,901.84000	6.90184	6,736,380	20.78	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call			1,525.37000	1.52537	1,600,760	20.76	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put			6,998.99000	6.99899	6,832,240	20.76	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			1,888.57000	1.88857	1,948,240	19.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			10,020.10000	10.02010	9,835,500	19.34	0.00	0	65
R2035	On	04/02/2021	Bond Future	11.14	Call			4,134.75000	4.13475	4,241,090	19.93	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put			5,732.88000	5.73288	5,594,950	19.93	0.00	0	65
R2035	On	04/02/2021	Bond Future	10.05	Call			1,747.32000	1.74732	1,803,330	19.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put			10,502.78000	10.50278	10,314,520	19.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call			1,762.64000	1.76264	1,819,050	19.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			10,448.47000	10.44847	10,260,610	19.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			1,732.09000	1.73209	1,787,710	19.34	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			10,557.26000	10.55726	10,368,610	19.34	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Call			5,331.11000	5.33111	5,449,380	19.53	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			5,876.17000	5.87617	5,748,110	19.53	0.00	0	1,65
R2035	On	06/05/2021	Bond Future	12.77	Call			9,383.70000	9.38370	9,546,750	20.98	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put			3,192.45000	3.19245	3,109,170	20.98	0.00	0	1,65
R2035	On	06/05/2021	Bond Future	10.81	Put			8,472.34000	8.47234	8,310,360	18.91	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			3,395.83000	3.39583	3,480,180	18.91	0.00	0	1,65
R2035	On	06/05/2021	Bond Future	11.32	Call			4,684.14000	4.68414	4,790,820	19.33	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			6,599.42000	6.59942	6,459,770	19.33	0.00	0	75
R2035	On	06/05/2021	Bond Future	10.24	Put			11,142.70000	11.14270	10,958,720	18.86	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			2,321.30000	2.32130	2,383,650	18.86	0.00	0	75
R2035	On	06/05/2021	Bond Future	12.37	Call			7,949.11000	7.94911	8,099,050	20.38	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			3,872.06000	3.87206	3,775,670	20.38	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call			7,879.02000	7.87902	8,028,260	20.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035	On	06/05/2021	Bond Future	12.35	Put		3,910.02000	3.91002	3,812,930	20.35		0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call		6,765.90000	6.76590	6,902,980	19.94		0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		4,612.88000	4.61288	4,503,630	19.94		0.00	0	75
R2035	On	06/05/2021	Bond Future	12.36	Call		7,913.91000	7.91391	8,063,500	20.37		0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		3,890.86000	3.89086	3,794,120	20.37		0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	12,620	17.53		0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		54,323.27000	54.32327	54,005,540	17.53		0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	12,220	17.53		0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		54,556.56000	54.55656	54,238,430	17.53		0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	12,420	17.53		0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		54,439.85000	54.43985	54,121,920	17.53		0.00	0	
Total R2035 Option												0.00	0	8,62
Total For R2035												25,311,103.25	295	114,00
R2037	On	06/08/2020	Bond Future			11.14000	80.54755	11.14000	80.54755	21.22		0.00	0	
R2037	On	05/11/2020	Bond Future			11.36025	81.34236	11.38342	81.20040	23.20		0.00	0	139,16
R2037	On	04/02/2021	Bond Future			11.59100	77.94651	11.61510	77.80339	22.69		0.00	0	
R2037	On	06/05/2021	Bond Future			11.83067	78.78486	11.85571	78.64072	20.94		0.00	0	
R2037	On	05/08/2021	Bond Future			12.08450	75.41437	12.12443	75.19215	20.58		0.00	0	
Total R2037 Future												0.00	0	139,16
R2037	On	05/11/2020	Bond Future	10.18	Call		1,019.57000	1.01957	1,049,950	22.02		0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put		8,942.12000	8.94212	8,830,540	22.02		0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		1,032.54000	1.03254	1,063,220	22.02		0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		8,884.38000	8.88438	8,773,100	22.02		0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		1,006.72000	1.00672	1,036,800	22.02		0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		9,000.07000	9.00007	8,888,190	22.02		0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		7,651.46000	7.65146	7,604,410	22.05		0.00	0	;
R2037	On	04/02/2021	Bond Future	10.35	Call		1,956.51000	1.95651	1,988,190	21.71		0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		10,423.97000	10.42397	10,310,960	21.71		0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		1,860.94000	1.86094	1,891,270	21.71		0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		2,174.89000	2.17489	2,209,600	21.71		0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call		12,349.92000	12.34992	12,462,600	24.20		0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		1,225.42000	1.22542	1,194,980	24.20		0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		2,902.95000	2.90295	2,999,020	22.05		0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		1,829.81000	1.82981	1,859,690	21.71		0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		10,478.02000	10.47802	10,364,780	21.71		0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		10,050.52000	10.05052	9,939,080	21.71		0.00	0	;
R2037	On	04/02/2021	Bond Future	9.65	Put		14,166.59000	14.16659	14,041,410	21.71		0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		1,036.14000	1.03614	1,054,080	21.71		0.00	0	;
R2037	On	04/02/2021	Bond Future	10.28	Call		1,845.33000	1.84533	1,875,440	21.71		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037	On	04/02/2021	Bond Future	11.97	Put		3,986.59000	3.98659	3,987,510	23.25		0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		6,048.05000	6.04805	6,192,090	23.25		0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		5,822.16000	5.82216	5,958,920	23.15		0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		4,160.56000	4.16056	4,154,200	23.15		0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put		9,379.66000	9.37966	9,271,250	21.71		0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		10,370.10000	10.37010	10,257,310	21.71		0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		4,318.00000	4.31800	4,253,700	21.76		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		7,545.93000	7.54593	7,625,980	21.78		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		4,297.98000	4.29798	4,233,890	21.78		0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		7,478.46000	7.47846	7,558,090	21.75		0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		4,338.12000	4.33812	4,273,610	21.75		0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		7,512.17000	7.51217	7,592,010	21.76		0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		801.64000	0.80164	6,722,630	20.83		0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		0.00000	0.00000	5,698,770	20.83		0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		856.22000	0.85622	6,752,380	20.85		0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		0.00000	0.00000	5,673,940	20.85		0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		746.99000	0.74699	6,692,620	20.82		0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		0.00000	0.00000	5,723,410	20.82		0.00	0	
Total R2037 Option												0.00	0	1,25
Total For R2037												0.00	0	140,45
R2040	On	06/08/2020	Bond Future			11.42500	81.50116	11.42500	81.50116	22.26		0.00	0	
R2040	On	05/11/2020	Bond Future			11.61721	82.50488	11.66128	82.22463	24.16		0.00	0	69,18
R2040	On	04/02/2021	Bond Future			11.85044	78.87097	11.89639	78.58815	23.62		0.00	0	
R2040	On	06/05/2021	Bond Future			12.09229	79.71934	12.14018	79.43403	21.76		0.00	0	
R2040	On	05/08/2021	Bond Future			12.34870	76.10909	12.41233	75.74320	21.35		0.00	0	
Total R2040 Future												0.00	0	69,18
R2040	On	05/11/2020	Bond Future	11.50	Call		3,407.25000	3.40725	3,553,400	23.88		0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		4,440.72000	4.44072	4,306,620	23.88		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call		4,032.39000	4.03239	4,192,900	24.10		0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		3,787.48000	3.78748	3,667,740	24.10		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		16,120.67000	16.12067	15,862,440	22.77		0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		255.79000	0.25579	277,810	22.77		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put		12,346.40000	12.34640	12,108,160	22.77		0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		571.24000	0.57124	613,250	22.77		0.00	0	2,38
R2040	On	05/11/2020	Bond Future	11.00	Put		6,437.82000	6.43782	6,264,240	23.15		0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call		2,058.46000	2.05846	2,165,130	23.15		0.00	0	2,38
R2040	On	05/11/2020	Bond Future	9.73	Put		14,325.09000	14.32509	14,074,970	22.77		0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		376.18000	0.37618	406,310	22.77		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put		10,777.91000	10.77791	10,551,820	22.77		0.00	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
R2040 On 05/11/2020 Bond Future	10.23	Call			792.68000	0.79268	846,840	22.77		0.00	0	2,00
R2040 On 05/11/2020 Bond Future	10.31	Call			883.21000	0.88321	942,000	22.77		0.00	0	
R2040 On 05/11/2020 Bond Future	10.31	Put			10,258.77000	10.25877	10,037,310	22.77		0.00	0	
R2040 On 05/11/2020 Bond Future	10.32	Call			895.04000	0.89504	954,430	22.77		0.00	0	
R2040 On 05/11/2020 Bond Future	10.32	Put			10,194.85000	10.19485	9,973,990	22.77		0.00	0	
R2040 On 05/11/2020 Bond Future	10.30	Call			871.49000	0.87149	929,690	22.77		0.00	0	
R2040 On 05/11/2020 Bond Future	10.30	Put			10,322.90000	10.32290	10,100,850	22.77		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Put			11,714.46000	11.71446	11,492,370	22.51		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Call			1,698.74000	1.69874	1,758,590	22.51		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Put			11,833.50000	11.83350	11,610,530	22.51		0.00	0	80
R2040 On 04/02/2021 Bond Future	10.07	Call			1,255.12000	1.25512	1,301,470	22.51		0.00	0	
R2040 On 04/02/2021 Bond Future	11.74	Call			4,724.62000	4.72462	4,853,910	23.35		0.00	0	
R2040 On 04/02/2021 Bond Future	11.74	Put			5,694.02000	5.69402	5,540,490	23.35		0.00	0	80
R2040 On 04/02/2021 Bond Future	10.41	Call			1,713.69000	1.71369	1,773,980	22.51		0.00	0	
R2040 On 04/02/2021 Bond Future	10.41	Put			11,773.89000	11.77389	11,551,360	22.51		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Call			1,728.72000	1.72872	1,789,450	22.51		0.00	0	
R2040 On 04/02/2021 Bond Future	10.24	Call			1,471.78000	1.47178	1,524,850	22.51		0.00	0	50
R2040 On 04/02/2021 Bond Future	11.57	Call			4,229.10000	4.22910	4,349,110	23.16		0.00	0	
R2040 On 04/02/2021 Bond Future	11.57	Put			6,274.61000	6.27461	6,111,800	23.16		0.00	0	50
R2040 On 04/02/2021 Bond Future	9.57	Put			17,437.61000	17.43761	17,184,490	22.51		0.00	0	
R2040 On 04/02/2021 Bond Future	9.57	Call			752.39000	0.75239	782,090	22.51		0.00	0	80
R2040 On 04/02/2021 Bond Future	10.07	Put			13,907.03000	13.90703	13,670,560	22.51		0.00	0	
R2040 On 04/02/2021 Bond Future	9.49	Put			18,045.19000	18.04519	17,789,840	22.51		0.00	0	
R2040 On 04/02/2021 Bond Future	9.49	Call			688.88000	0.68888	716,350	22.51		0.00	0	50
R2040 On 04/02/2021 Bond Future	10.24	Put			12,813.10000	12.81310	12,583,350	22.51		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Call			6,855.57000	6.85557	7,009,790	21.94		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Put			5,107.93000	5.10793	4,976,840	21.94		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Call			6,792.37000	6.79237	6,945,710	21.92		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Put			5,159.27000	5.15927	5,027,300	21.92		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Call			6,824.08000	6.82408	6,977,860	21.93		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Put			5,133.68000	5.13368	5,002,150	21.93		0.00	0	
R2040 On 05/08/2021 Bond Future	12.48	Call			385.96000	0.38596	6,798,180	21.33		0.00	0	
R2040 On 05/08/2021 Bond Future	12.48	Put			0.00000	0.00000	6,046,330	21.33		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Call			442.72000	0.44272	6,827,940	21.34		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Put			0.00000	0.00000	6,019,330	21.34		0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Call			329.13000	0.32913	6,768,160	21.32		0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Put			0.00000	0.00000	6,073,140	21.32		0.00	0	
Total R2040 Option										0.00	0	18,66
Total For R2040										0.00	0	87,84

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2044	On	06/08/2020			11.54000	77.83873	11.54000	77.83873		23.30	0.00	0	
R2044	On	05/11/2020			11.72763	78.80447	11.76648	78.56007		25.29	59,497,374.85	755	49,26
R2044	On	04/02/2021			11.95613	75.25664	11.99667	75.01005		24.74	0.00	0	
R2044	On	06/05/2021			12.19284	76.06620	12.23513	75.81746		22.76	0.00	0	
R2044	On	05/08/2021			12.44384	72.54006	12.50122	72.21467		22.36	0.00	0	
Total R2044 Future											59,497,374.85	755	49,26
R2044	On	05/11/2020	10.35	Call			824.74000	0.82474	871,010	23.89	0.00	0	
R2044	On	05/11/2020	10.35	Put			10,687.73000	10.68773	10,489,600	23.89	0.00	0	
R2044	On	05/11/2020	10.36	Call			836.00000	0.83600	882,750	23.89	0.00	0	
R2044	On	05/11/2020	10.36	Put			10,621.91000	10.62191	10,424,260	23.89	0.00	0	
R2044	On	05/11/2020	10.04	Call			528.82000	0.52882	561,390	23.89	0.00	0	5
R2044	On	05/11/2020	9.34	Put			18,442.46000	18.44246	18,210,190	23.89	0.00	0	
R2044	On	05/11/2020	11.43	Put			5,097.06000	5.09706	4,965,350	24.90	0.00	0	1,8
R2044	On	05/11/2020	9.72	Put			15,278.61000	15.27861	15,055,700	23.89	0.00	0	
R2044	On	05/11/2020	10.34	Put			10,753.79000	10.75379	10,555,170	23.89	0.00	0	
R2044	On	05/11/2020	11.06	Call			2,000.06000	2.00006	2,087,660	24.36	0.00	0	
R2044	On	05/11/2020	11.06	Put			6,664.61000	6.66461	6,507,810	24.36	0.00	0	5
R2044	On	05/11/2020	10.04	Put			12,839.81000	12.83981	12,627,980	23.89	0.00	0	
R2044	On	05/11/2020	8.87	Call			61.13000	0.06113	66,400	23.89	0.00	0	1,8
R2044	On	05/11/2020	10.02	Put			12,985.91000	12.98591	12,773,300	23.89	0.00	0	
R2044	On	05/11/2020	9.34	Call			160.54000	0.16054	172,670	23.89	0.00	0	5
R2044	On	05/11/2020	11.17	Call			2,258.78000	2.25878	2,353,530	24.53	0.00	0	
R2044	On	05/11/2020	11.17	Put			6,165.38000	6.16538	6,015,730	24.53	0.00	0	1,8
R2044	On	05/11/2020	11.43	Call			2,934.60000	2.93460	3,047,290	24.90	0.00	0	
R2044	On	05/11/2020	9.96	Call			467.81000	0.46781	497,320	23.89	0.00	0	
R2044	On	05/11/2020	11.38	Call			2,797.70000	2.79770	2,907,010	24.83	0.00	0	
R2044	On	05/11/2020	9.72	Call			317.29000	0.31729	338,780	23.89	0.00	0	1,8
R2044	On	05/11/2020	9.97	Put			13,354.91000	13.35491	13,140,390	23.89	0.00	0	
R2044	On	05/11/2020	9.97	Call			475.12000	0.47512	505,000	23.89	0.00	0	30
R2044	On	05/11/2020	8.87	Put			22,730.27000	22.73027	22,491,140	23.89	0.00	0	
R2044	On	05/11/2020	10.34	Call			813.60000	0.81360	859,380	23.89	0.00	0	
R2044	On	05/11/2020	11.38	Put			5,290.50000	5.29050	5,155,410	24.83	0.00	0	30
R2044	On	05/11/2020	10.02	Call			513.02000	0.51302	544,810	23.89	0.00	0	1,8
R2044	On	05/11/2020	9.29	Put			18,879.36000	18.87936	18,646,140	23.89	0.00	0	
R2044	On	05/11/2020	9.29	Call			145.84000	0.14584	157,020	23.89	0.00	0	30
R2044	On	05/11/2020	9.96	Put			13,429.35000	13.42935	13,214,460	23.89	0.00	0	
R2044	On	04/02/2021	9.66	Put			17,609.94000	17.60994	17,387,060	23.60	0.00	0	
R2044	On	04/02/2021	9.66	Call			749.27000	0.74927	772,980	23.60	0.00	0	26
R2044	On	04/02/2021	10.04	Put			14,823.49000	14.82349	14,610,870	23.60	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2044	On	04/02/2021	Bond Future	10.04	Call		1,116.31000	1.11631	1,150,280	23.60	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		1,500.52000	1.50052	1,544,600	23.60	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		12,765.47000	12.76547	12,562,960	23.60	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		2,279.60000	2.27960	2,342,600	23.60	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		9,906.52000	9.90652	9,722,930	23.60	0.00	0	2f
R2044	On	04/02/2021	Bond Future	10.29	Call		1,419.83000	1.41983	1,461,830	23.60	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		13,148.68000	13.14868	12,944,090	23.60	0.00	0	2f
R2044	On	04/02/2021	Bond Future	10.36	Call		1,514.28000	1.51428	1,558,710	23.60	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		12,702.32000	12.70232	12,500,160	23.60	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		1,528.12000	1.52812	1,572,900	23.60	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		12,639.36000	12.63936	12,437,550	23.60	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		5,402.07000	5.40207	5,282,340	22.94	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		6,560.29000	6.56029	6,689,680	22.95	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		5,375.62000	5.37562	5,256,270	22.95	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		6,590.94000	6.59094	6,720,710	22.96	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		5,349.30000	5.34930	5,230,330	22.96	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		6,529.69000	6.52969	6,658,700	22.94	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		498.44000	0.49844	6,847,940	22.45	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		0.00000	0.00000	6,024,110	22.45	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		554.21000	0.55421	6,877,350	22.46	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		0.00000	0.00000	5,997,750	22.46	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		609.90000	0.60990	6,906,810	22.47	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		0.00000	0.00000	5,971,520	22.47	0.00	0	
Total R2044 Option											0.00	0	12,34
Total For R2044											59,497,374.85	755	61,62
R2048	On	06/08/2020	Bond Future			11.51500	81.00070	11.51500	81.00070	22.66	0.00	0	
R2048	On	05/11/2020	Bond Future			11.69134	77.65899	11.73028	77.41020	25.91	104,917,295.49	1,351	111,94
R2048	On	04/02/2021	Bond Future			11.91856	78.47876	11.95924	78.22780	23.90	0.00	0	
R2048	On	06/05/2021	Bond Future			12.14538	74.91067	12.18783	74.65752	23.26	0.00	0	
R2048	On	05/08/2021	Bond Future			12.38350	75.75252	12.44079	75.42311	21.50	0.00	0	
Total R2048 Future											104,917,295.49	1,351	111,94
R2048	On	05/11/2020	Bond Future	10.03	Call		530.25000	0.53025	567,130	24.40	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		12,930.92000	12.93092	12,719,010	24.40	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Call		538.49000	0.53849	575,820	24.40	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		12,855.95000	12.85595	12,644,490	24.40	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		522.10000	0.52210	558,530	24.40	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		13,006.13000	13.00613	12,793,770	24.40	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Put		6,855.83000	6.85583	6,700,700	24.82	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call		1,933.21000	1.93321	2,026,870	24.82	0.00	0	9f

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2048	On	05/11/2020	Bond Future	10.00	Put		13,157.23000	13.15723	12,944,000	24.40	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call		506.09000	0.50609	541,650	24.40	0.00	0	98
R2048	On	04/02/2021	Bond Future	10.47	Call		1,694.69000	1.69469	1,746,050	22.76	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		11,983.16000	11.98316	11,783,560	22.76	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		1,710.07000	1.71007	1,761,820	22.76	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		11,921.15000	11.92115	11,721,940	22.76	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		1,679.41000	1.67941	1,730,380	22.76	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		12,045.40000	12.04540	11,845,410	22.76	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		6,459.50000	6.45950	6,591,040	23.36	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		5,506.85000	5.50685	5,385,240	23.36	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		6,490.22000	6.49022	6,622,150	23.37	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		5,479.57000	5.47957	5,358,350	23.37	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		6,428.83000	6.42883	6,559,970	23.35	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		5,534.27000	5.53427	5,412,260	23.35	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		450.95000	0.45095	6,836,980	21.52	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		0.00000	0.00000	6,056,620	21.52	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		337.58000	0.33758	6,777,760	21.50	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		0.00000	0.00000	6,110,770	21.50	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		394.31000	0.39431	6,807,350	21.51	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		0.00000	0.00000	6,083,630	21.51	0.00	0	
Total R2048 Option											0.00	0	1,90
Total For R2048											104,917,295.49	1,351	113,84
R208	On	06/08/2020	Bond Future			3.48000	104.49825	3.48000	104.49825	0.27	0.00	0	
R208	On	05/11/2020	Bond Future			3.29177	102.07697	3.29459	102.07588	0.22	0.00	0	7,52
Total R208 Future											0.00	0	7,52
R208	On	05/11/2020	Bond Future	4.78	Call		575.12000	0.57512	576,210	0.32	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put		0.01000	0.00001	0,010	0.32	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call		578.96000	0.57896	580,060	0.32	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put		0.00000	0.00000	0,010	0.32	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call		571.27000	0.57127	572,360	0.32	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		0.01000	0.00001	0,010	0.32	0.00	0	
Total R208 Option											0.00	0	
Total For R208											0.00	0	7,52
R209	On	06/08/2020	Bond Future			10.79500	68.30615	10.79500	68.30615	21.46	0.00	0	
R209	On	05/11/2020	Bond Future			10.96496	66.00885	10.99827	65.82909	24.77	0.00	0	26,28
R209	On	04/02/2021	Bond Future			11.16920	66.70602	11.20373	66.52465	23.03	0.00	0	
R209	On	06/05/2021	Bond Future			11.37991	64.28302	11.41569	64.10018	22.46	0.00	0	46
R209	On	05/08/2021	Bond Future			11.59619	65.00553	11.64613	64.75746	21.07	0.00	0	
Total R209 Future											0.00	0	26,74

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	05/11/2020	Bond Future	10.01	Call		1,208.05000	1.20805	1,236,560	24.05	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put		6,863.71000	6.86371	6,712,460	24.05	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call		1,222.50000	1.22250	1,251,350	24.05	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put		6,817.44000	6.81744	6,666,530	24.05	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call		1,193.71000	1.19371	1,221,880	24.04	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put		6,910.16000	6.91016	6,758,570	24.04	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call		1,963.25000	1.96325	2,012,310	22.28	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		8,088.93000	8.08893	7,956,620	22.28	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		1,978.93000	1.97893	2,028,300	22.28	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		8,044.86000	8.04486	7,912,860	22.28	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		1,947.66000	1.94766	1,996,400	22.28	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		8,133.16000	8.13316	8,000,530	22.28	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Put		8,818.28000	8.81828	8,689,870	21.58	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		2,445.36000	2.44536	2,499,790	21.58	0.00	0	1,00
R209	On	06/05/2021	Bond Future	11.25	Call		4,524.32000	4.52432	4,611,460	22.23	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		5,377.49000	5.37749	5,281,790	22.23	0.00	0	1,00
R209	On	06/05/2021	Bond Future	12.25	Call		7,297.35000	7.29735	7,412,580	23.46	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		3,243.62000	3.24362	3,176,010	23.46	0.00	0	1,00
R209	On	06/05/2021	Bond Future	12.23	Call		7,236.38000	7.23638	7,351,120	23.43	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		3,275.30000	3.27530	3,207,200	23.43	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		7,266.96000	7.26696	7,381,940	23.44	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		3,259.52000	3.25952	3,191,660	23.44	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		7,205.83000	7.20583	7,320,320	23.41	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		3,291.15000	3.29115	3,222,800	23.41	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		755.39000	0.75539	5,925,880	21.12	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		0.00000	0.00000	4,922,420	21.12	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		804.02000	0.80402	5,952,160	21.13	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		0.00000	0.00000	4,900,070	21.13	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		706.70000	0.70670	5,899,630	21.11	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		0.00000	0.00000	4,944,860	21.11	0.00	0	
Total R209 Option											0.00	0	3,00
Total For R209											0.00	0	29,74
R210	On	06/08/2020	Bond Future			182.74498	182.74498	182.74498	182.74498		0.00	0	
R210	On	05/11/2020	Bond Future			180.63629	180.63629	181.22518	181.22518		90,318,145.00	500	2,24
R210	On	04/02/2021	Bond Future			182.58718	182.58718	183.18330	183.18330		0.00	0	
R210	On	06/05/2021	Bond Future			181.90321	181.90321	182.48776	182.48776		0.00	0	
R210	On	05/08/2021	Bond Future			183.98815	183.98815	184.40433	184.40433		0.00	0	
Total R210 Future											90,318,145.00	500	2,24
Total For R210											90,318,145.00	500	2,24

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R212	On	06/08/2020			165.24718	165.24718	165.24718	165.24718			0.00	0	
R212	On	05/11/2020			166.89374	166.89374	167.45735	167.45735			0.00	0	6,96
R212	On	04/02/2021			166.41806	166.41806	166.97227	166.97227			0.00	0	
R212	On	06/05/2021			168.24604	168.24604	168.80745	168.80745			0.00	0	
R212	On	05/08/2021			167.86318	167.86318	168.25330	168.25330			0.00	0	
Total R212 Future											0.00	0	6,96
Total For R212											0.00	0	6,96
R213	On	06/08/2020			9.73000	85.37177	9.73000	85.37177		15.96	0.00	0	
R213	On	05/11/2020			9.89940	82.88658	9.94839	82.61440		18.37	0.00	0	16,37
R213	On	04/02/2021			10.11278	83.76151	10.16377	83.48682		17.08	0.00	0	
R213	On	06/05/2021			10.32776	81.13233	10.38077	80.85526		16.52	0.00	0	
R213	On	05/08/2021			10.55349	82.04375	10.62441	81.68476		15.47	0.00	0	
Total R213 Future											0.00	0	16,31
R213	On	05/11/2020	9.60	Call			2,148.74000	2.14874	2,232,970	18.11	0.00	0	
R213	On	05/11/2020	9.60	Put			4,110.69000	4.11069	3,922,740	18.11	0.00	0	
R213	On	05/11/2020	9.61	Call			2,171.71000	2.17171	2,256,700	18.12	0.00	0	
R213	On	05/11/2020	9.61	Put			4,076.48000	4.07648	3,889,290	18.12	0.00	0	
R213	On	05/11/2020	9.59	Call			2,125.91000	2.12591	2,209,390	18.10	0.00	0	
R213	On	05/11/2020	9.59	Put			4,145.09000	4.14509	3,956,390	18.10	0.00	0	
R213	On	04/02/2021	9.39	Put			6,520.35000	6.52035	6,323,570	16.57	0.00	0	
R213	On	04/02/2021	9.40	Call			2,235.31000	2.23531	2,313,760	16.57	0.00	0	
R213	On	04/02/2021	9.40	Put			6,481.99000	6.48199	6,285,750	16.57	0.00	0	
R213	On	04/02/2021	9.41	Call			2,254.58000	2.25458	2,333,580	16.58	0.00	0	
R213	On	04/02/2021	9.41	Put			6,443.79000	6.44379	6,248,100	16.58	0.00	0	
R213	On	04/02/2021	9.39	Call			2,216.14000	2.21614	2,294,050	16.57	0.00	0	
R213	On	06/05/2021	11.90	Call			9,310.48000	9.31048	9,502,370	17.59	0.00	0	
R213	On	06/05/2021	11.90	Put			1,881.48000	1.88148	1,796,300	17.59	0.00	0	
R213	On	06/05/2021	11.91	Call			9,343.04000	9.34304	9,535,340	17.59	0.00	0	
R213	On	06/05/2021	11.91	Put			1,868.26000	1.86826	1,783,490	17.59	0.00	0	
R213	On	06/05/2021	11.89	Call			9,277.95000	9.27795	9,469,440	17.59	0.00	0	
R213	On	06/05/2021	11.89	Put			1,894.77000	1.89477	1,809,190	17.59	0.00	0	
R213	On	05/08/2021	10.84	Put			0.00000	0.00000	4,398,740	15.73	0.00	0	
R213	On	05/08/2021	10.85	Call			1,127.78000	1.12778	5,864,330	15.74	0.00	0	
R213	On	05/08/2021	10.85	Put			0.00000	0.00000	4,377,560	15.74	0.00	0	
R213	On	05/08/2021	10.86	Call			1,177.28000	1.17728	5,892,750	15.75	0.00	0	
R213	On	05/08/2021	10.86	Put			0.00000	0.00000	4,356,480	15.75	0.00	0	
R213	On	05/08/2021	10.84	Call			1,078.24000	1.07824	5,835,970	15.73	0.00	0	
Total R213 Option											0.00	0	
Total For R213											0.00	0	16,31

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	06/08/2020			11.07000	66.13464	11.07000	66.13464		22.96	0.00	0	
R214	On	05/11/2020			11.23620	63.68230	11.27470	63.47223		26.60	0.00	0	16,5
R214	On	04/02/2021			11.44066	64.35454	11.48067	64.14255		24.67	0.00	0	
R214	On	06/05/2021			11.64403	61.76899	11.68555	61.55515		24.09	0.00	0	
R214	On	05/08/2021			11.85597	62.46309	11.91132	62.18651		22.54	0.00	0	
Total R214 Future											0.00	0	16,51
R214	On	05/11/2020	10.25	Call			1,220.44000	1.22044	1,257,280	25.79	0.00	0	
R214	On	05/11/2020	10.25	Put			7,225.39000	7.22539	7,052,160	25.79	0.00	0	
R214	On	05/11/2020	10.26	Call			1,235.11000	1.23511	1,272,360	25.80	0.00	0	
R214	On	05/11/2020	10.26	Put			7,177.07000	7.17707	7,004,250	25.80	0.00	0	
R214	On	05/11/2020	10.24	Call			1,206.50000	1.20650	1,242,930	25.79	0.00	0	
R214	On	05/11/2020	10.24	Put			7,274.54000	7.27454	7,100,900	25.79	0.00	0	
R214	On	04/02/2021	10.32	Call			1,950.13000	1.95013	2,008,680	23.86	0.00	0	
R214	On	04/02/2021	10.32	Put			8,614.34000	8.61434	8,460,900	23.86	0.00	0	
R214	On	04/02/2021	10.33	Call			1,965.81000	1.96581	2,024,740	23.86	0.00	0	
R214	On	04/02/2021	10.33	Put			8,567.75000	8.56775	8,414,690	23.86	0.00	0	
R214	On	04/02/2021	10.31	Call			1,934.53000	1.93453	1,992,710	23.86	0.00	0	
R214	On	04/02/2021	10.31	Put			8,661.09000	8.66109	8,507,280	23.86	0.00	0	
R214	On	06/05/2021	12.26	Call			6,660.74000	6.66074	6,788,670	24.73	0.00	0	
R214	On	06/05/2021	12.26	Put			3,823.89000	3.82389	3,737,980	24.73	0.00	0	
R214	On	06/05/2021	12.27	Call			6,690.06000	6.69006	6,818,490	24.75	0.00	0	
R214	On	06/05/2021	12.27	Put			3,805.77000	3.80577	3,720,360	24.75	0.00	0	
R214	On	06/05/2021	12.25	Call			6,631.24000	6.63124	6,758,870	24.71	0.00	0	
R214	On	06/05/2021	12.25	Put			3,841.90000	3.84190	3,755,690	24.71	0.00	0	
R214	On	05/08/2021	12.02	Call			537.02000	0.53702	5,974,550	22.56	0.00	0	
R214	On	05/08/2021	12.02	Put			0.00000	0.00000	5,160,950	22.56	0.00	0	
R214	On	05/08/2021	12.03	Call			586.04000	0.58604	6,000,480	22.57	0.00	0	
R214	On	05/08/2021	12.03	Put			0.00000	0.00000	5,137,860	22.57	0.00	0	
R214	On	05/08/2021	12.01	Call			487.94000	0.48794	5,948,410	22.55	0.00	0	
R214	On	05/08/2021	12.01	Put			0.00000	0.00000	5,183,890	22.55	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	16,51
Total for Bond											552,916,527.61	5,812	1,176,90
E170	On	01/08/2021			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			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 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 ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/11/2020 GOVI			705.15800	705.15800	703.03700	703.03700				0.00	0	1,0
GOVI On 04/02/2021 GOVI			712.60200	712.60200	710.46200	710.46200				0.00	0	
GOVI On 06/05/2021 GOVI			720.25800	720.25800	718.09900	718.09900				0.00	0	
GOVI On 05/08/2021 GOVI			728.25800	728.25800	719.14000	719.14000				0.00	0	
Total GOVI Future										0.00	0	1,01
GOVI On 05/11/2020 GOVI	737.84	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/11/2020 GOVI	737.84	Put			348,030.00000	34.80300	326,820,000			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			348,130.00000	34.81300	326,920,000			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			347,930.00000	34.79300	326,720,000			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			404,880.00000	40.48800	383,480,000			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			404,980.00000	40.49800	383,580,000			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			404,780.00000	40.47800	383,380,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			394,290.00000	39.42900	415,880,000			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			394,190.00000	39.41900	415,780,000			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			394,090.00000	39.40900	415,680,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			100.00000	0.01000	91,280,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Call			0.00000	0.00000	91,180,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Call			0.00000	0.00000	91,080,000			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 Intere
GOVI	On	05/08/2021	GOVI	719.15	Put			100.00000	0.01000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	1,01
Total for GOVI												0.00	0	1,01
AL37	On	05/11/2020	Index Future			747.54600	747.54600	744.88600	744.88600			0.00	0	
AL37	On	04/02/2021	Index Future			755.43800	755.43800	752.75300	752.75300			0.00	0	
AL37	On	06/05/2021	Index Future			763.55400	763.55400	760.84500	760.84500			0.00	0	
AL37	On	05/08/2021	Index Future			772.03500	772.03500	759.78000	759.78000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/11/2020	Index Future			816.79600	816.79600	814.16400	814.16400			0.00	0	
AL7T	On	04/02/2021	Index Future			825.41900	825.41900	822.76200	822.76200			0.00	0	
AL7T	On	06/05/2021	Index Future			834.28700	834.28700	831.60700	831.60700			0.00	0	
AL7T	On	05/08/2021	Index Future			843.55300	843.55300	829.60000	829.60000			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/11/2020	Index Future			713.88100	713.88100	711.74600	711.74600			0.00	0	2
ALBI	On	04/02/2021	Index Future			721.41700	721.41700	719.26300	719.26300			0.00	0	
ALBI	On	06/05/2021	Index Future			729.16700	729.16700	726.99500	726.99500			0.00	0	
ALBI	On	05/08/2021	Index Future			737.26600	737.26600	727.93000	727.93000			0.00	0	
Total ALBI Future												0.00	0	21
Total For ALBI												0.00	0	21
IGOV	On	05/11/2020	Index Future			251.92500	251.92500	251.88500	251.88500			0.00	0	1,25
IGOV	On	04/02/2021	Index Future			254.64600	254.64600	254.60700	254.60700			0.00	0	
IGOV	On	06/05/2021	Index Future			257.44200	257.44200	257.40500	257.40500			0.00	0	
IGOV	On	05/08/2021	Index Future			260.36200	260.36200	259.66000	259.66000			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	1,47
JIBAR f	On	19/08/2020	Jibar Future			3.50500	96.49500	3.54500	96.45500			0.00	0	
JIBAR f	On	16/09/2020	Jibar Future			3.43500	96.56500	3.49500	96.50500			0.00	0	
JIBAR f	On	21/10/2020	Jibar Future			3.35500	96.64500	3.42500	96.57500			0.00	0	
JIBAR f	On	18/11/2020	Jibar Future			3.34500	96.65500	3.41500	96.58500			0.00	0	
JIBAR f	On	15/12/2020	Jibar Future			3.32500	96.67500	3.40500	96.59500			0.00	0	
JIBAR f	On	20/01/2021	Jibar Future			3.33500	96.66500	3.40500	96.59500			0.00	0	
JIBAR f	On	17/03/2021	Jibar Future			3.38000	96.62000	3.45000	96.55000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.56000	96.44000	3.63000	96.37000			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.64500	96.35500	3.71500	96.28500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR F On 15/12/2021 Jibar Future			3.90000	96.10000	3.99000	96.01000				0.00	0	
JIBAR F On 16/03/2022 Jibar Future			4.03500	95.96500	4.10500	95.89500				0.00	0	
JIBAR F On 15/06/2022 Jibar Future			4.34500	95.65500	4.45500	95.54500				0.00	0	
Total Jibar Future										0.00	0	1
Total For JIBAR FUTURE										0.00	0	1
Total for Jibar										0.00	0	1
5Y STN On 21/12/2021 Interest Rate Swap			90.50000	90.50000	90.60000	90.60000				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 :										552,916,527.61	5,812	1,179,45
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.17430				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			5.37500	105.77848	5.37500	105.76315				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
AB01/R On 24/11/2020 Spot Bond			10.00000	107.71000	10.00000	107.68200				0.00	0	
Total AB01/R186 SPOT										0.00	0	
Total For AB01/R186										0.00	0	
AB018L On 04/09/2020 Spot Bond			11.37000	104.96317	11.37000	104.93070				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	105.21380	11.81000	105.18101				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	64.00917	100.00000	63.86827				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	50.17802	100.00000	50.06635				0.00	0	
Total AB026U SPOT										0.00	0	
Total For AB026U										0.00	0	
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB028U SPOT										0.00	0	
Total For AB028U										0.00	0	
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB029U SPOT										0.00	0	
Total For AB029U										0.00	0	
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB030U SPOT										0.00	0	
Total For AB030U										0.00	0	
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB031U SPOT										0.00	0	
Total For AB031U										0.00	0	
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB032U SPOT										0.00	0	
Total For AB032U										0.00	0	
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB033U SPOT										0.00	0	
Total For AB033U										0.00	0	
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB034U SPOT										0.00	0	
Total For AB034U										0.00	0	
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB035U SPOT										0.00	0	

Contract 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 AB035U										0.00	0	
ABC12: On 25/11/2020 Spot Bond			10.00000	107.92500	10.00000	107.89600				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3: On 07/12/2023 Spot Bond			4.86000	4.86000	4.86000	286.86076				0.00	0	940,000,00
Total ABCPI3 SPOT										0.00	0	940,000,00
Total For ABCPI3										0.00	0	940,000,00
ABF001: On 13/09/2026 Spot Bond					0.00000	100.89964				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003: On 18/07/2024 Spot Bond					0.00000	101.45367				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004: On 30/06/2026 Spot Bond			100.00000	10.40604	100.00000	100.00000			799,375,257,700,000.00	57,993,752,577	57,993,752,57	
Total ABF004 SPOT									19,375,257,700,000.00	57,993,752,577	57,993,752,57	
Total For ABF004									19,375,257,700,000.00	57,993,752,577	57,993,752,57	
ABF007: On 01/12/2030 Spot Bond					0.00000	101.24674				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF19U: On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABF19U SPOT										0.00	0	
Total For ABF19U										0.00	0	
ABFN09: On 17/03/2026 Spot Bond					0.00000	100.94155				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14: On 14/05/2022 Spot Bond					0.00000	100.67647				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15: On 11/11/2020 Spot Bond					0.00000	100.09936				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN16: On 11/11/2022 Spot Bond					0.00000	101.28723				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16: On 26/09/2023 Spot Bond					0.00000	102.74110				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.50259				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.93807				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.52023				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2020 Spot Bond					0.00000	100.47641				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	101.78138				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.61166				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	101.31004				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.98660				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.94042				0.00	0	100,000,00
Total ABFN29 SPOT										0.00	0	100,000,00
Total For ABFN29										0.00	0	100,000,00
ABFN3 On 29/08/2028 Spot Bond					0.00000	100.28502				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	99.93868				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.53336				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	99.93458				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.37699				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.66814				0.00	0	1,200,000,00
Total ABFN35 SPOT										0.00	0	1,200,000,00
Total For ABFN35										0.00	0	1,200,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.89071				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	100.00512				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.31410				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.50686				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.14266				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.15620				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.75803				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.44355				0.00	0	
Total ABFN43 SPOT										0.00	0	

Contract 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 ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.45452				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.46243				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.76002				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.51789				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	99.83896				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.99961				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			5.40000	5.40000	5.40000	141.54737				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	51.13227	100.00000	51.02915				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.39000	8.39000	8.39000	131.39526		14,598,600,000,000.00		1,740,000,000	870,000,000	
Total ABKI04 SPOT								14,598,600,000,000.00		1,740,000,000	870,000,000	
Total For ABKI04								14,598,600,000,000.00		1,740,000,000	870,000,000	
ABKI04 On 13/03/2024 Spot Bond			100.00000	16.16524	100.00000	16.13283				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	97.69266				0.00	0	114,763,800
Total ABKS1 SPOT										0.00	0	114,763,800
Total For ABKS1										0.00	0	114,763,800
ABN05 On 18/04/2021 Spot Bond			4.17000	210.96611	4.17000	210.98385				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.59000	4.59000	4.59000	132.61116				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.40000	5.40000	5.40000	169.81687				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	194.14456				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.21500	6.21500	6.21500	107.04221				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.44500	7.44500	7.44500	116.72509				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.87500	4.87500	4.87500	103.61985				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			7.45500	7.45500	7.45500	116.67047				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.26500	106.54105	4.26500	106.52876				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			5.61000	109.07248	5.61000	109.05609				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			4.93000	103.39314	4.93000	103.37934				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.03500	112.40052	5.03500	112.38534				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	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
ABS16 On 11/11/2025 Spot Bond			7.01000	117.27690	7.01000	117.25495				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.22000	115.67875	8.22000	115.65342				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			5.45500	116.15536	5.45500	116.13837				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.57000	109.60087	7.57000	109.57874				0.00	0	6,410,000.00
Total ABS7 SPOT										0.00	0	6,410,000.00
Total For ABS7										0.00	0	6,410,000.00
ABS7/F On 11/09/2026 Spot Bond			100.00000	13.04224	100.00000	13.01354				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.66000	3.66000	3.66000	297.35200				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			2.68000	164.09658	2.68000	164.11699				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT01U SPOT										0.00	0	
Total For ABT01U										0.00	0	
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT02U SPOT										0.00	0	
Total For ABT02U										0.00	0	
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT03U SPOT										0.00	0	
Total For ABT03U										0.00	0	
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT04U SPOT										0.00	0	
Total For ABT04U										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.32000	10.32000	10.32000	102.88278				0.00	0	
Total ABX01 SPOT										0.00	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 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	
ACL08E On 25/11/2020 Spot Bond			10.00000	107.92500	10.00000	107.89600				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	100.95558				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL09E On 20/12/2025 Spot Bond					0.00000	100.92785				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	
ACL12E 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	
ACL12E On 20/09/2021 Spot Bond					0.00000	100.89338				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14Z On 25/11/2020 Spot Bond			10.00000	107.92500	10.00000	107.89600				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL14E On 20/12/2021 Spot Bond					0.00000	100.89756				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18E On 20/09/2022 Spot Bond					0.00000	100.25806				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	100.94884				0.00	0	
Total ACL187 SPOT										0.00	0	
Total For ACL187										0.00	0	
ACL18E On 20/09/2020 Spot Bond					0.00000	100.92107				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.92530				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.92530				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.94891				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.94891				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 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	
ACL204 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	
ACL214 On 20/09/2020 Spot Bond					0.00000	100.54944				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.88091				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.29429				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.87534				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.85451				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI01 On 11/09/2021 Spot Bond					0.00000	101.22806				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.56011				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	99.87900				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	99.87778				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.35193				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	97.37853				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	93.55534				0.00	0	100,000,00
Total AGL03 SPOT										0.00	0	100,000,00
Total For AGL03										0.00	0	100,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.33259				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	99.68608				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	97.91486				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.38606				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.24069				0.00	0	
Total AHF2B3 SPOT										0.00	0	

Contract 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 AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.29746				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.37674				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3AI On 18/04/2022 Spot Bond					0.00000	100.37362				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.40791				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B! On 18/04/2022 Spot Bond					0.00000	100.44217				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.55408				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.58820				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	101.53537				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A! On 21/08/2023 Spot Bond					0.00000	101.37226				0.00	84,000,000	21,000,00
Total AHF5A2 SPOT										0.00	84,000,000	21,000,00
Total For AHF5A2										0.00	84,000,000	21,000,00
AHF5A! On 21/08/2023 Spot Bond			5.90500	115.51797	5.90500	115.49950				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.44037				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.53118				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.16656				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.69940				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.90956				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.44031				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.53111				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.16637				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	
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHL1BU SPOT										0.00	0	
Total For AHL1BU										0.00	0	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,74
Total AHY2U SPOT										0.00	0	4,160,827,74
Total For AHY2U										0.00	0	4,160,827,74
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIG2U SPOT										0.00	0	
Total For AIG2U										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.40500	116.27662	6.40500	116.25659				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR04 On 29/05/2024 Spot Bond			5.90500	113.11534	5.90500	113.09745				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			11.64000	92.59411	11.64000	92.56564				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.83000	168.29329	5.83000	168.29999				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	100.41070				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF05 On 24/08/2020 Spot Bond					0.00000	101.33223				0.00	0	
Total APF05 SPOT										0.00	0	
Total For APF05										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.77336				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.83350				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.00646				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.34109				0.00	0	
Total APF09 SPOT										0.00	0	

Contract 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 APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.03219				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond					0.00000	100.84136				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	
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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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				0.00	0	
Total AS442U SPOT										0.00	0	
Total For AS442U										0.00	0	
AS447L On 19/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS447U SPOT										0.00	0	
Total For AS447U										0.00	0	
ASN02L On 07/12/2033 Spot Bond			5.65000	210.71594	5.65000	210.72530				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03L On 07/12/2033 Spot Bond			5.66500	189.01886	5.66500	189.02722				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN08L On 20/09/2020 Spot Bond					0.00000	100.83780				0.00	0	
Total ASN080 SPOT										0.00	0	
Total For ASN080										0.00	0	
ASN08L On 03/09/2020 Spot Bond					0.00000	101.45867				0.00	0	
Total ASN084 SPOT										0.00	0	
Total For ASN084										0.00	0	
ASN08L On 01/10/2020 Spot Bond					0.00000	129.04666				0.00	0	
Total ASN087 SPOT										0.00	0	
Total For ASN087										0.00	0	
ASN09L On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN091 SPOT										0.00	0	

Contract 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 ASN091										0.00	0	
ASN09: On 21/10/2020 Spot Bond					0.00000	100.39286				0.00	140,000,000	35,000,00
Total ASN092 SPOT										0.00	140,000,000	35,000,00
Total For ASN092										0.00	140,000,000	35,000,00
ASN09: On 10/11/2020 Spot Bond					0.00000	100.01464				0.00	132,000,000	33,000,00
Total ASN096 SPOT										0.00	132,000,000	33,000,00
Total For ASN096										0.00	132,000,000	33,000,00
ASN09: On 20/12/2020 Spot Bond					0.00000	98.47912				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN11: On 02/12/2020 Spot Bond					0.00000	101.20912				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	101.08558				0.00	192,000,000	48,000,00
Total ASN113 SPOT										0.00	192,000,000	48,000,00
Total For ASN113										0.00	192,000,000	48,000,00
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	101.22596				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	101.21211				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13: On 31/01/2022 Spot Bond			3.41000	162.40112	3.41000	162.41816				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN144 On 20/06/2021 Spot Bond					0.00000	95.84070				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN145 On 04/05/2021 Spot Bond					0.00000	100.13735				0.00	216,000,000	54,000,000
Total ASN146 SPOT										0.00	216,000,000	54,000,000
Total For ASN146										0.00	216,000,000	54,000,000
ASN146 On 04/05/2021 Spot Bond					0.00000	100.13860				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN147 On 31/01/2022 Spot Bond			3.45500	162.29739	3.45500	162.31421				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN149 On 31/05/2021 Spot Bond					0.00000	52.14534				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN150 On 02/06/2021 Spot Bond					0.00000	101.24792				0.00	180,000,000	45,000,000
Total ASN152 SPOT										0.00	180,000,000	45,000,000
Total For ASN152										0.00	180,000,000	45,000,000
ASN152 On 31/03/2028 Spot Bond			6.04000	162.77563	6.04000	162.78120				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN154 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN156 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN157 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN159 On 08/08/2021 Spot Bond					0.00000	100.01526				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN16: On 19/08/2021 Spot Bond					0.00000	99.89685				0.00	48,000,000	12,000,00
Total ASN161 SPOT										0.00	48,000,000	12,000,00
Total For ASN161										0.00	48,000,000	12,000,00
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	101.31488				0.00	0	100,000,00
Total ASN165 SPOT										0.00	0	100,000,00
Total For ASN165										0.00	0	100,000,00
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	101.02109				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.77324				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.60000	93.19484	5.60000	93.19918				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.81012				0.00	0	100,000,00
Total ASN196 SPOT										0.00	0	100,000,00
Total For ASN196										0.00	0	100,000,00
ASN20: On 20/06/2022 Spot Bond					0.00000	100.82151				0.00	0	100,000,00
Total ASN203 SPOT										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN203										0.00	0	100,000,00
ASN20- On 20/06/2022 Spot Bond					0.00000	100.88903				0.00	15,200,000	103,800,00
Total ASN204 SPOT										0.00	15,200,000	103,800,00
Total For ASN204										0.00	15,200,000	103,800,00
ASN20- On 24/08/2021 Spot Bond					0.00000	101.64312				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20- On 24/08/2025 Spot Bond					0.00000	101.84786				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21- On 28/08/2020 Spot Bond					0.00000	101.18377				0.00	0	
Total ASN210 SPOT										0.00	0	
Total For ASN210										0.00	0	
ASN21- On 29/08/2022 Spot Bond					0.00000	101.25982				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25- On 29/05/2021 Spot Bond					0.00000	101.15731				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26- On 20/06/2023 Spot Bond					0.00000	101.01832				0.00	0	100,000,00
Total ASN264 SPOT										0.00	0	100,000,00
Total For ASN264										0.00	0	100,000,00
ASN27- On 20/06/2023 Spot Bond					0.00000	100.81706				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27- On 15/08/2023 Spot Bond					0.00000	99.92726				0.00	200,000,000	50,000,00
Total ASN278 SPOT										0.00	200,000,000	50,000,00
Total For ASN278										0.00	200,000,000	50,000,00
ASN27- On 20/08/2048 Spot Bond					0.00000	99.87934				0.00	104,000,000	26,000,00
Total ASN279 SPOT										0.00	104,000,000	26,000,00
Total For ASN279										0.00	104,000,000	26,000,00
ASN28- On 21/08/2023 Spot Bond					0.00000	99.86761				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28- On 13/09/2025 Spot Bond					0.00000	101.01606				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.82301				0.00	40,000,000	10,000,000
Total ASN291 SPOT										0.00	40,000,000	10,000,000
Total For ASN291										0.00	40,000,000	10,000,000
ASN30 On 20/12/2023 Spot Bond					0.00000	100.87258				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.10145				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/01/2021 Spot Bond					0.00000	100.99883				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31 On 31/03/2029 Spot Bond			5.36500	5.36500	5.36500	90.81597				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.75500	5.75500	5.75500	83.79706				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.82923				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.93916				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.01501				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.83507				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.71000	91.85509	5.71000	91.85910				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34: On 20/06/2024 Spot Bond					0.00000	100.88643				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.09899				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.09899				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.81007				0.00	57,200,000	14,300,000
Total ASN346 SPOT										0.00	57,200,000	14,300,000
Total For ASN346										0.00	57,200,000	14,300,000
ASN35: On 20/06/2024 Spot Bond					0.00000	100.85547				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.85173				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.85173				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.20647				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.01129				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.83643				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.86558				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.24318				0.00	0	
Total ASN381 SPOT										0.00	0	

Contract 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 ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.96392				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.96392				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.99885				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.84337				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2020 Spot Bond					0.00000	99.89278				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.92009				0.00	208,000,000	52,000,000
Total ASN399 SPOT										0.00	208,000,000	52,000,000
Total For ASN399										0.00	208,000,000	52,000,000
ASN40: On 20/12/2024 Spot Bond					0.00000	100.83782				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.97657				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2020 Spot Bond					0.00000	101.09195				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2020 Spot Bond					0.00000	100.25075				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	101.03620				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.81180				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN444: On 17/06/2021 Spot Bond					0.00000	100.81180				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN445: On 22/06/2023 Spot Bond					0.00000	100.79008				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449: On 23/06/2025 Spot Bond					0.00000	100.81360				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450: On 01/07/2023 Spot Bond					0.00000	100.86553				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453: On 20/03/2023 Spot Bond					0.00000	100.57799				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458: On 21/12/2026 Spot Bond					0.00000	100.52704				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459: On 17/07/2023 Spot Bond					0.00000	100.43816				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460: On 17/07/2023 Spot Bond					0.00000	100.44182				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461: On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	102.63684				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN462: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	101.58018				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN463: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.29983				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47(On 31/08/2024 Spot Bond			9.96500	9.96500	9.96500	101.06932				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.21569				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.24876				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	101.06932				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47(On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	101.98930				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47(On 11/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		15,000,000,000	15,000,000,000	
Total ASN476 SPOT								10,000,000,000,000.00		15,000,000,000	15,000,000,000	
Total For ASN476								10,000,000,000,000.00		15,000,000,000	15,000,000,000	
ASN75(On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN75U SPOT										0.00	0	
Total For ASN75U										0.00	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	101.22516				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.40500	103.35799	4.40500	103.34569				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			5.46500	109.41690	5.46500	109.40086				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.56064	9.30000	103.53506				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.08557				0.00	0	
Total BAW22 SPOT										0.00	0	

Contract 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 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	101.87004				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.82883				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.02519				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.66219				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW32 On 14/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW32U SPOT										0.00	0	
Total For BAW32U										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.21286				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.02387				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.47501				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.03550				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.08388				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA65 On 31/03/2021 Spot Bond					0.00000	101.02394				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA66 On 31/03/2023 Spot Bond			8.10500	8.10500	8.10500	108.50052				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA67 On 30/06/2021 Spot Bond					0.00000	100.94825				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.94825				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.94825				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA71 On 31/03/2026 Spot Bond			10.93000	10.93000	10.93000	109.58457				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	101.20342				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	101.54251				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.21023				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.21031				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.26142				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.06463				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.06463				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.48623				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.09152				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYB08 On 30/09/2020 Spot Bond					0.00000	101.83892				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.21012				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.23834				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.23834				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.23834				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.26765				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.23897				0.00	0	
Total BAYB18 SPOT										0.00	0	

Contract 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 BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.23897				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.29490				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYD1 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	
BAYD2 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	
BAYD3 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	
BAYD4 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	
BAYD5 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	
BAYD6 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	100.01362				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.01277				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	100.96240				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.87500	7.87500	7.87500	103.94777				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD302L On 18/04/2028 Spot Bond			100.00000	10.70426	100.00000	10.68057				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.11877				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.60481				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.66737				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.74865				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			5.60500	105.32667	5.60500	105.31055				0.00	0	
Total BGL05 SPOT										0.00	0	
Total For BGL05										0.00	0	
BGL06 On 04/09/2020 Spot Bond					0.00000	101.58608				0.00	0	200,000,00
Total BGL06 SPOT										0.00	0	200,000,00
Total For BGL06										0.00	0	200,000,00
BGL07 On 03/09/2022 Spot Bond			6.90500	114.47905	6.90500	114.45794			69,050,000,000.00		10,000,000	5,000,00
Total BGL07 SPOT									69,050,000,000.00		10,000,000	5,000,00
Total For BGL07									69,050,000,000.00		10,000,000	5,000,00
BGL08 On 03/09/2022 Spot Bond					0.00000	101.47954				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL09 On 29/09/2020 Spot Bond			5.60500	104.94258	5.60500	104.92659				0.00	0	
Total BGL09 SPOT										0.00	0	
Total For BGL09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL10 On 05/05/2021 Spot Bond					0.00000	101.86125				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.80500	107.28364	6.80500	107.26413				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.49494				0.00	0	1,000,000,00
Total BGL12 SPOT										0.00	0	1,000,000,00
Total For BGL12										0.00	0	1,000,000,00
BGL13 On 20/08/2021 Spot Bond			5.90500	105.46829	5.90500	105.45143				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.89195				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	104.50745				0.00	0	1,370,000,00
Total BGL15 SPOT										0.00	0	1,370,000,00
Total For BGL15										0.00	0	1,370,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	101.73083				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.06280				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.17640				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	99.70668				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	106.55752				0.00	1,200,000,000	600,000,00
Total BGT01 SPOT										0.00	1,200,000,000	600,000,00
Total For BGT01										0.00	1,200,000,000	600,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	101.16658				0.00	0	
Total BID08 SPOT										0.00	0	

Contract 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 BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	99.76076				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	99.93462				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.64500	113.94400	5.64500	113.92676				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.93982				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	98.74525				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.44825				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	97.66118				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.22803				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.59059				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.85241				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.79304				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0: On 15/09/2020 Spot Bond					0.00000	100.90339				0.00	0	
Total BPPF04 SPOT										0.00	0	
Total For BPPF04										0.00	0	
BPPF0: On 22/03/2021 Spot Bond					0.00000	100.76924				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.40559				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.05972				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2020 Spot Bond					0.00000	99.87001				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	99.93312				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.90812				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond										0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.48097				0.00	0	200,000,00
Total BPPF23 SPOT										0.00	0	200,000,00
Total For BPPF23										0.00	0	200,000,00
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.15370				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	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
BPPF21 On 03/08/2022 Spot Bond					0.00000	100.16342				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BS2A11 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	
BS2A21 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	
BS2B11 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	
BS2C11 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	100.94863				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.01544				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	
BX1611 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	
BX1621 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	
BX1631 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	
BX1641 On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX164U SPOT										0.00	0	

Contract 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 BX164U									0.00	0	
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BYA68U SPOT									0.00	0	
Total For BYA68U									0.00	0	
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BYB10U SPOT									0.00	0	
Total For BYB10U									0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	100.46442			0.00	92,000,000	23,000,00
Total CBL24 SPOT									0.00	92,000,000	23,000,00
Total For CBL24									0.00	92,000,000	23,000,00
CBL26 On 06/05/2021 Spot Bond			4.50500	107.67109	4.50500	107.65805			0.00	0	
Total CBL26 SPOT									0.00	0	
Total For CBL26									0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.67721			0.00	0	
Total CBL28 SPOT									0.00	0	
Total For CBL28									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.71423			0.00	0	200,000,00
Total CBL29 SPOT									0.00	0	200,000,00
Total For CBL29									0.00	0	200,000,00
CCT01 On 23/06/2023 Spot Bond			7.37000	114.92362	7.37000	114.90090			0.00	0	18,973,200,00
Total CCT01 SPOT									0.00	0	18,973,200,00
Total For CCT01									0.00	0	18,973,200,00
CCT02 On 12/06/2024 Spot Bond			8.85000	110.75976	8.85000	110.73356		13,275,000,000,000.00	1,500,000,000	5,000,000,00	
Total CCT02 SPOT								13,275,000,000,000.00	1,500,000,000	5,000,000,00	
Total For CCT02								13,275,000,000,000.00	1,500,000,000	5,000,000,00	
CCT03 On 15/03/2025 Spot Bond			8.71500	113.65070	8.71500	113.62436			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.67000	103.21363	9.67000	102.11745			0.00	0	
Total CCT04 SPOT									0.00	0	
Total For CCT04									0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	107.92490	10.00000	107.89610			0.00	0	
Total CGR14/JIBAR SPOT									0.00	0	
Total For CGR14/JIBAR									0.00	0	
CGR21 On 12/10/2020 Spot Bond					0.00000	100.90194			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR21 SPOT										0.00	0	
Total For CGR21										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	100.52673				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.30926				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR33 On 22/09/2020 Spot Bond					0.00000	101.12973				0.00	0	
Total CGR33 SPOT										0.00	0	
Total For CGR33										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	99.97944				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CGR39U SPOT										0.00	0	
Total For CGR39U										0.00	0	
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CGR40U SPOT										0.00	0	
Total For CGR40U										0.00	0	
CGR41 On 25/06/2021 Spot Bond					0.00000	101.07476				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.21022				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.02009				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond					0.00000	100.83856				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.27578				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR46 On 28/02/2023 Spot Bond					0.00000	101.68172				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.79561				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	
CLB1U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLB1U SPOT										0.00	0	
Total For CLB1U										0.00	0	
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLC2U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLC2U										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.13200				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	157.84272	3.14000	157.78169				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			3.38000	3.38000	3.38000	156.74865				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	107.92500	10.00000	107.89600				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	107.92500	10.00000	107.89600				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN29 On 25/11/2020 Spot Bond			10.00000	107.92500	10.00000	107.89600				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN31 On 20/03/2023 Spot Bond			8.01500	108.70891	8.01500	108.68570				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	101.02118				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.39958				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.67500	116.40220	6.67500	116.38144				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.81500	117.74965	8.81500	117.72205				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	100.06523				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	100.30953				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	107.92185				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			5.50000	106.47318	5.50000	106.45748				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	102.91053	10.98000	102.88065				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			11.00000	104.33988	11.00000	104.30952				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/03/2021 Spot Bond					0.00000	100.17019				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			8.60500	116.40418	8.60500	116.37753				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	101.12622				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond					0.00000	100.86553				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 26/01/2021 Spot Bond					0.00000	100.33315				0.00	200,000,000	100,000,000
Total CLN387 SPOT										0.00	200,000,000	100,000,000
Total For CLN387										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN394 On 20/09/2022 Spot Bond					0.00000	100.87256				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.96952				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	99.96979				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN410 On 20/09/2020 Spot Bond					0.00000	100.66580				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN411 On 20/09/2020 Spot Bond					0.00000	101.04390				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN413 On 20/09/2020 Spot Bond					0.00000	101.06861				0.00	0	
Total CLN413 SPOT										0.00	0	
Total For CLN413										0.00	0	
CLN415 On 20/09/2020 Spot Bond					0.00000	101.05972				0.00	0	
Total CLN415 SPOT										0.00	0	
Total For CLN415										0.00	0	
CLN418 On 23/09/2020 Spot Bond					0.00000	101.04135				0.00	0	
Total CLN418 SPOT										0.00	0	
Total For CLN418										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	101.12903				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	101.35392				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	100.43813				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	102.93300				0.00	0	
Total CLN422 SPOT										0.00	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 CLN422										0.00	0	
CLN42: On 20/12/2020 Spot Bond					0.00000	102.24000				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN42: On 20/12/2020 Spot Bond					0.00000	102.47900				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN42: On 20/12/2020 Spot Bond					0.00000	101.42664				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN42: On 20/12/2020 Spot Bond					0.00000	101.78900				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN42: On 20/12/2020 Spot Bond					0.00000	101.41960				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	160.64000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	102.97400				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	102.99600				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	103.75000				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	161.68000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	100.99737				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	100.93496				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	100.39673				0.00	0	1,000,000,00
Total CLN439 SPOT										0.00	0	1,000,000,00
Total For CLN439										0.00	0	1,000,000,00
CLN439 On 20/03/2021 Spot Bond					0.00000	164.60000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN440 On 24/05/2021 Spot Bond			5.40000	106.95974	5.40000	106.94425				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			3.38000	162.47033	3.38000	162.48750				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			6.84000	120.76958	6.84000	120.77128				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			7.08000	119.58051	7.08000	119.58143				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	101.17349				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	99.92303				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.76729				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.99741				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.10500	110.03233	6.10500	110.01435				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN465 On 14/03/2022 Spot Bond					0.00000	101.42649				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.83036				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.48449				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	99.87613				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	101.67903				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN476 On 20/09/2020 Spot Bond					0.00000	101.01121				0.00	0	
Total CLN476 SPOT										0.00	0	
Total For CLN476										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	42.83573	100.00000	42.74144				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 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	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.25300				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	100.62165				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	102.10884				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.60000	106.91962	5.60000	106.90349				0.00	0	
Total CLN485 SPOT										0.00	0	

Contract 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 CLN485										0.00	0	
CLN485 On 20/06/2022 Spot Bond					0.00000	101.27066				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN486 On 23/06/2021 Spot Bond			9.10500	105.00511	9.10500	108.05425				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.90500	106.30649	5.90500	106.28968				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.47883				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	101.01000				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2020 Spot Bond					0.00000	101.19825				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.30500	117.72726	6.30500	117.70741				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.28934				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	99.87987				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 10/10/2020 Spot Bond					0.00000	100.55919				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.56222				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.59058				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.59058				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2020 Spot Bond					0.00000	100.32142				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.34984				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2020 Spot Bond					0.00000	100.54996				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	93.87879				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	104.06895	9.96000	104.04146				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	102.84180	10.01000	102.81435				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.45004				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	101.13363	9.60000	102.21548				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	101.02746				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 17/09/2020 Spot Bond					0.00000	100.88197				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	

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 27/02/2023 Spot Bond					0.00000	101.26933				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52 On 13/05/2021 Spot Bond					0.00000	99.98537				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN52 On 09/09/2022 Spot Bond			9.20000	103.91198	9.20000	103.88658				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52 On 24/04/2021 Spot Bond					0.00000	100.32401				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52 On 26/04/2023 Spot Bond					0.00000	100.91783				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52 On 21/02/2024 Spot Bond					0.00000	101.59869				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52 On 25/11/2022 Spot Bond					0.00000	102.73995				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN52 On 29/11/2021 Spot Bond					0.00000	102.14270				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53 On 12/03/2021 Spot Bond					0.00000	100.96597				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	101.02746				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.94202				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.42658				0.00	0	
Total CLN534 SPOT										0.00	0	

Contract 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 CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.10000	9.10000	9.10000	105.56961				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	98.77397				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.28786				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.54658				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	112.23300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	101.22625				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN542 On 17/01/2024 Spot Bond					0.00000	100.53606				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.57000	106.49644	8.57000	106.47189				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.62000	109.16724	8.62000	109.14220				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.71000	108.54514	8.71000	108.52000				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	295.47663				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.54956				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	99.92170				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	99.99986				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.36217				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.59919				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	140.38200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.01498				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.55085	10.19000	102.38876				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.57000	108.26123	8.57000	109.12418				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.01497				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN565 On 21/02/2024 Spot Bond					0.00000	99.87799				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.57165				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.18508				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.01403				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	99.98344				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	100.43557				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.80000	106.51108	8.80000	107.34537				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	99.99988				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	100.94967				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.01410				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.98757				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN576 On 25/04/2023 Spot Bond					0.00000	97.59300				0.00	0	
Total CLN576 SPOT										0.00	0	

Contract 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 CLN576										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	101.02515				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.41084				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.74378				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	100.01466				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 30/05/2022 Spot Bond					0.00000	101.15740				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	101.12032				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2022 Spot Bond					0.00000	100.37674				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2022 Spot Bond					0.00000	101.12784				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	101.75624				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	101.07664				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58: On 14/06/2022 Spot Bond					0.00000	100.89971				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58: On 18/06/2024 Spot Bond					0.00000	100.93378				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59(On 16/09/2025 Spot Bond					0.00000	101.10052				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	103.09258				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59(On 05/12/2026 Spot Bond			5.06000	124.86029	5.06000	102.43527				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59(On 24/11/2024 Spot Bond					0.00000	101.34058				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59(On 27/06/2022 Spot Bond					0.00000	100.73109				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59(On 24/11/2024 Spot Bond					0.00000	101.34058				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59(On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.96613				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59(On 02/04/2026 Spot Bond					0.00000	100.70489				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59(On 10/12/2024 Spot Bond					0.00000	100.98724				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60(On 18/06/2024 Spot Bond					0.00000	100.93378				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.93378				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN602 On 04/06/2023 Spot Bond					0.00000	101.12106				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.16294				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.10736				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	99.99999				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	100.62258				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.48336				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.37498				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	102.64779	9.32000	102.62224				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 14/04/2026 Spot Bond					0.00000	100.61866				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.08561				0.00	0	
Total CLN612 SPOT										0.00	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 CLN612										0.00	0	
CLN61: On 22/08/2022 Spot Bond					0.00000	101.33019				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN61: On 30/11/2021 Spot Bond					0.00000	101.15732				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61: On 30/09/2020 Spot Bond					0.00000	100.65518				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN61: On 20/12/2029 Spot Bond					0.00000	101.10146				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN61: On 20/12/2024 Spot Bond					0.00000	100.93496				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61: On 20/12/2022 Spot Bond					0.00000	100.99053				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN61: On 30/11/2021 Spot Bond					0.00000	101.12782				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN62: On 28/10/2024 Spot Bond					0.00000	100.25545				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62: On 28/10/2022 Spot Bond					0.00000	100.25469				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62: On 28/04/2021 Spot Bond					0.00000	100.23849				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62: On 20/12/2024 Spot Bond					0.00000	101.14289				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62: On 25/01/2023 Spot Bond					0.00000	100.29219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.15500	106.83410	6.15500	106.81651				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.70826				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.22965				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.43500	79.45593	12.43500	79.42989				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	101.37449				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.27000	105.49626	9.27000	105.46999				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.70129				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	101.35071				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.74713				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.01451				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	101.83380				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN636 On 21/11/2024 Spot Bond					0.00000	101.37216				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.69431				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2021 Spot Bond					0.00000	101.61289				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	99.99999				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.83380				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.43275				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.37897				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.91729				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.24490				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.91878				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.69431				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.18674				0.00	0	
Total CLN649 SPOT										0.00	0	

Contract 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 CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.69431				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	101.39190				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.69431				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 18/02/2021 Spot Bond					0.00000	101.30057				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	100.84948				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	101.32324				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.04599				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.71274				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.89340				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN65 On 20/06/2023 Spot Bond					0.00000	100.90316				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.93504				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	89.90500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.15203				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	86.18300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	103.41600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.41446				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.83281				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	102.00117				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	102.65009				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.09605				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.35557				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	102.13484				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	101.05039				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67: On 31/01/2025 Spot Bond			5.70243	126.59328	5.70243	102.88353				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67: On 31/01/2025 Spot Bond			5.70243	126.59328	5.70243	102.88419				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67: On 18/06/2021 Spot Bond					0.00000	101.49482				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	101.60853				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	101.57226				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67: On 02/06/2021 Spot Bond					0.00000	101.96436				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN67: On 21/12/2026 Spot Bond					0.00000	100.87253				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68: On 28/02/2023 Spot Bond					0.00000	101.01530				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68: On 19/08/2025 Spot Bond					0.00000	101.36318				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68: On 07/12/2023 Spot Bond					0.00000	100.96078				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	100.90511				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	100.90866				0.00	0	
Total CLN684 SPOT										0.00	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 CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	99.99980				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.94807				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.95439				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.93517				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/06/2023 Spot Bond					0.00000	100.81396				0.00	0	
Total CLN689 SPOT										0.00	0	
Total For CLN689										0.00	0	
CLN689 On 21/12/2026 Spot Bond					0.00000	100.77677				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.67425				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.73969				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	99.89916				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	90.96580				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.72394				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	90.62039				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.49397				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.90075				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	100.59873				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.45152				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.01269				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.98827				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	81.71021				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	99.99980				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.08765				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.87500	103.96971	7.87500	103.94777				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	99.92410				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	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
COJ05 On 05/06/2023 Spot Bond			7.50500	113.99127	7.50500	113.96833				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ07 On 23/03/2021 Spot Bond			5.81500	107.11610	5.81500	107.09941				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.67000	109.44318	9.67000	109.41494				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.08500	115.57088	6.08500	115.55195				0.00	0	18,900,000.00
Total COJG01 SPOT										0.00	0	18,900,000.00
Total For COJG01										0.00	0	18,900,000.00
COT01 On 03/04/2023 Spot Bond			6.74000	108.91439	6.74000	108.89467				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.13000	104.01947	10.13000	103.99139				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			10.22000	97.73307	10.22000	97.70645				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.10500	9.10500	9.10500	108.77392				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.88809				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.66193				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
CSA05U On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSA05U SPOT										0.00	0	
Total For CSA05U										0.00	0	
CSD05U On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSD05U SPOT										0.00	0	

Contract 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 CSD05U									0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.89332			0.00	0	
Total DENG85 SPOT									0.00	0	
Total For DENG85									0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.99995			0.00	0	
Total DENG87 SPOT									0.00	0	
Total For DENG87									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.84147			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.38079			0.00	0	
Total DENG91 SPOT									0.00	0	
Total For DENG91									0.00	0	
DENG9 On 11/09/2020 Spot Bond					0.00000	100.99847			0.00	0	
Total DENG92 SPOT									0.00	0	
Total For DENG92									0.00	0	
DENG9 On 23/09/2020 Spot Bond					0.00000	100.81061			0.00	0	230,000,00
Total DENG93 SPOT									0.00	0	230,000,00
Total For DENG93									0.00	0	230,000,00
DENG9 On 27/09/2020 Spot Bond					0.00000	100.72861			0.00	0	
Total DENG94 SPOT									0.00	0	
Total For DENG94									0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.99848			0.00	0	
Total DENG97 SPOT									0.00	0	
Total For DENG97									0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.19584			0.00	0	
Total DENG98 SPOT									0.00	0	
Total For DENG98									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.23613			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DNG95U SPOT									0.00	0	
Total For DNG95U									0.00	0	
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

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 DNG96U SPOT										0.00	0	
Total For DNG96U										0.00	0	
DOL01: On 20/12/2021 Spot Bond					0.00000	101.97865				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.87656				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	99.16035				0.00	0	80,000,00
Total DSY02 SPOT										0.00	0	80,000,00
Total For DSY02										0.00	0	80,000,00
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			9.02000	9.02000	9.02000	107.34610				0.00	0	60,000,00
Total DSY03 SPOT										0.00	0	60,000,00
Total For DSY03										0.00	0	60,000,00
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	100.12033				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.29751				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										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			5.85500	103.95469	5.85500	103.93830				0.00	0	200,000,00
Total DV2021 SPOT										0.00	0	200,000,00
Total For DV2021										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	Opt Intere
DV23 On 27/02/2023 Spot Bond			6.24500	113.30012	6.24500	113.28097			567,690,484,000.00	90,903,200	348,653,60
Total DV23 SPOT									567,690,484,000.00	90,903,200	348,653,60
Total For DV23									567,690,484,000.00	90,903,200	348,653,60
DV23/R On 27/02/2023 Spot Bond			100.00000	26.02728	100.00000	25.96936			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	26.02728	100.00000	25.96936			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			5.77500	112.15991	5.77500	112.14236			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.87010	9.69000	99.84414			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.87010	9.69000	99.84414			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.61000	91.83505	11.61000	91.80658			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	99.86474	10.10000	99.83771			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.86474	10.10000	99.83771			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	100.79158			0.00	0	
Total DVC031 SPOT									0.00	0	
Total For DVC031									0.00	0	
DVF20C On 31/08/2020 Spot Bond					0.00000	101.07816			0.00	0	
Total DVF20C SPOT									0.00	0	
Total For DVF20C									0.00	0	
DVF20D On 23/10/2020 Spot Bond					0.00000	100.36012			0.00	0	
Total DVF20D SPOT									0.00	0	
Total For DVF20D									0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	101.21265			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.27800			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF22f On 29/08/2022 Spot Bond					0.00000	99.93270				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22k On 24/10/2022 Spot Bond					0.00000	100.60075				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.88168				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.97799				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.32990				0.00	0	100,000,00
Total DVF26 SPOT										0.00	0	100,000,00
Total For DVF26										0.00	0	100,000,00
DVF27 On 02/04/2029 Spot Bond					0.00000	98.98199				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF30l On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DVF30U SPOT										0.00	0	
Total For DVF30U										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	101.00981				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2l On 31/05/2024 Spot Bond					0.00000	101.09829				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2l On 31/05/2026 Spot Bond					0.00000	101.62103				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.17953				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2l On 31/01/2025 Spot Bond					0.00000	94.47535				0.00	0	
Total DVFB28 SPOT										0.00	0	

Contract 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 DVFB28										0.00	0	
DVFB2: On 31/01/2027 Spot Bond					0.00000	100.18885				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
E175 On 01/08/2021 Spot Bond			4.90000	108.46506	4.90000	108.45078				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.31000	110.69081	5.31000	110.67505				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.21500	115.94435	6.21500	115.92507				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.91000	95.65763	5.91000	95.66133				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			5.60000	82.94320	5.60000	82.94706				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	128.99119	2.25000	129.00873				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.30000	125.43536	5.30000	125.44220			105,470,000,000,000.00	19,900,000,000	19,900,000,00	
Total EL28 SPOT									15,470,000,000,000.00	19,900,000,000	19,900,000,00	
Total For EL28									15,470,000,000,000.00	19,900,000,000	19,900,000,00	
EL29 On 19/11/2029 Spot Bond			5.32300	110.52577	5.32300	110.53175			0.00	0	0	
Total EL29 SPOT									0.00	0	0	
Total For EL29									0.00	0	0	
EL30 On 29/07/2030 Spot Bond			5.37000	106.60901	5.37000	106.61465			0.00	0	23,100,000,00	
Total EL30 SPOT									0.00	0	23,100,000,00	
Total For EL30									0.00	0	23,100,000,00	
EL31 On 02/06/2031 Spot Bond			5.57000	96.65686	5.57000	96.66136			0.00	0	25,000,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL31 SPOT										0.00	0	25,000,000.00
Total For EL31										0.00	0	25,000,000.00
EL36 On 31/01/2036 Spot Bond			5.57000	85.01482	5.57000	85.01885				0.00	0	29,400,000.00
Total EL36 SPOT										0.00	0	29,400,000.00
Total For EL36										0.00	0	29,400,000.00
EL36/12 On 31/01/2036 Spot Bond			2.25000	128.99119	2.25000	129.00873				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	144.13940				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	141.84408				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	108.65370				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	107.67016				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	108.48104				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	106.81870				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	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
EMM02 On 11/03/2021 Spot Bond			5.51500	107.43109	5.51500	107.41521				0.00	0	10,000,000,00
Total EMM02 SPOT										0.00	0	10,000,000,00
Total For EMM02										0.00	0	10,000,000,00
EMM03 On 04/05/2024 Spot Bond			9.29000	105.07811	9.29000	105.05218				0.00	0	18,150,000,00
Total EMM03 SPOT										0.00	0	18,150,000,00
Total For EMM03										0.00	0	18,150,000,00
EMM04 On 16/05/2028 Spot Bond			11.34000	11.34000	11.34000	95.62270				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.69000	11.69000	11.69000	100.10649				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			9.37000	9.37000	9.37000	103.31599				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.37000	9.37000	9.37000	104.23239				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.95500	11.95500	11.95500	79.85982				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.76500	10.76500	10.76500	101.22916				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.95500	11.95500	11.95500	95.76117				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.44028				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	101.38953				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	101.15883				0.00	0	
Total ENX02 SPOT										0.00	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 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	101.44203				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.66421				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.69288				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.40597				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF007 On 02/09/2020 Spot Bond					0.00000	101.12187				0.00	0	
Total EPF007 SPOT										0.00	0	
Total For EPF007										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	100.15917				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.52913				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.15872				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.98801				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.01461				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.94699				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.96923				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.06736				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF04U SPOT										0.00	0	
Total For EPF04U										0.00	0	
EPF04U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF05U SPOT										0.00	0	
Total For EPF05U										0.00	0	
EPF05U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF08U SPOT										0.00	0	
Total For EPF08U										0.00	0	
EPF08U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF09U SPOT										0.00	0	
Total For EPF09U										0.00	0	
EPF09U 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	
EPF10U 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	
EPF11U On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF12U SPOT										0.00	0	
Total For EPF12U										0.00	0	
EPF12U 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	
EPF13U 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC4 On 07/11/2020 Spot Bond					0.00000	100.06054				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4 On 12/03/2021 Spot Bond					0.00000	100.87780				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	100.37842				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQS11U SPOT										0.00	0	
Total For EQS11U										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	101.08828				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	101.11691				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.45646				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT02 On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQT02U SPOT										0.00	0	
Total For EQT02U										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	99.92988				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	99.93322				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	99.92449				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	99.93254				0.00	0	
Total ERS3C7 SPOT										0.00	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 ERS3C7									0.00	0	
ERSA1: On 25/11/2020 Spot Bond			10.00000	107.92500	10.00000	107.89600			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	99.93593			0.00	0	
Total ERSA21 SPOT									0.00	0	
Total For ERSA21									0.00	0	
ERSA2 On 17/08/2020 Spot Bond					0.00000	99.93323			0.00	0	
Total ERSA24 SPOT									0.00	0	
Total For ERSA24									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.92916			0.00	120,000,000	30,000,00
Total ERSA25 SPOT									0.00	120,000,000	30,000,00
Total For ERSA25									0.00	120,000,000	30,000,00
ERSA2 On 17/05/2022 Spot Bond					0.00000	99.93434			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.93593			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.80500	109.95712	5.80500	109.94002		1,112,011,605,000.00		191,561,000	2,540,740,20
Total ES23 SPOT								1,112,011,605,000.00		191,561,000	2,540,740,20
Total For ES23								1,112,011,605,000.00		191,561,000	2,540,740,20
ES23/R On 25/01/2023 Spot Bond			10.00000	100.50508	10.00000	100.47844			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.51000	99.92919	8.51000	99.90643		200,142,766,890,000.00		23,518,539,000	27,836,983,90
Total ES26 SPOT								10,142,766,890,000.00		23,518,539,000	27,836,983,90
Total For ES26								10,142,766,890,000.00		23,518,539,000	27,836,983,90
ES26/R On 02/04/2026 Spot Bond			7.85000	102.83755	7.85000	102.81591			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.78500	74.82384	11.81500	74.64482		179,477,783,685,000.00		15,229,341,000	27,022,367,50
Total ES33 SPOT								9,477,783,685,000.00		15,229,341,000	27,022,367,50
Total For ES33								9,477,783,685,000.00		15,229,341,000	27,022,367,50
ES33/R On 15/09/2033 Spot Bond			7.50000	103.06725	7.50000	103.04663			0.00	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 ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.22500	74.37480	12.22500	74.35070			17,151,274,020,000.00	1,402,967,200	4,612,499,50
Total ES42 SPOT									17,151,274,020,000.00	1,402,967,200	4,612,499,50
Total For ES42									17,151,274,020,000.00	1,402,967,200	4,612,499,50
ES42/R On 25/04/2042 Spot Bond			8.50000	102.53340	8.50000	102.51009			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ESF01U SPOT									0.00	0	
Total For ESF01U									0.00	0	
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ESF02U SPOT									0.00	0	
Total For ESF02U									0.00	0	
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.41744			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.92348			0.00	0	50,000,00
Total EXX04 SPOT									0.00	0	50,000,00
Total For EXX04									0.00	0	50,000,00
EXX05 On 13/06/2024 Spot Bond					0.00000	100.28148			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.88641			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	13.93173	100.00000	13.89799			0.00	0	
Total FFA1U SPOT									0.00	0	
Total For FFA1U									0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	22.50193	100.00000	22.44742			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.98589				0.00	0	
Total FIFB12 SPOT										0.00	0	
Total For FIFB12										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.06590				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.88837				0.00	0	
Total FIFB15 SPOT										0.00	0	

Contract 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 FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.93130				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.92788				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.23935				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.01254				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	101.85370				0.00	0	145,000,00
Total FRB13 SPOT										0.00	0	145,000,00
Total For FRB13										0.00	0	145,000,00
FRB14 On 02/06/2021 Spot Bond			5.63500	5.63500	5.63500	105.31645				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.34027				0.00	0	200,000,00
Total FRB17 SPOT										0.00	0	200,000,00
Total For FRB17										0.00	0	200,000,00
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	102.25901				0.00	1,184,000,000	619,900,00

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 FRB18 SPOT										0.00	1,184,000,000	619,900,000
Total For FRB18										0.00	1,184,000,000	619,900,000
FRB19 On 14/04/2021 Spot Bond			6.57500	107.77806	6.57500	107.75901				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	102.09728				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	104.57378				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.43277				0.00	0	30,000,000
Total FRB22 SPOT										0.00	0	30,000,000
Total For FRB22										0.00	0	30,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	102.29356				0.00	0	500,000,000
Total FRB23 SPOT										0.00	0	500,000,000
Total For FRB23										0.00	0	500,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	100.10611				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	100.24281				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	97.07656				0.00	0	3,850,000,000
Total FRB26 SPOT										0.00	0	3,850,000,000
Total For FRB26										0.00	0	3,850,000,000
FRB27 On 03/06/2026 Spot Bond			9.07000	106.92029	9.07000	106.89438				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			2.83000	163.74625	2.83000	163.76597				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			3.72000	3.72000	3.72000	296.81646				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	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
FRBI25 On 31/01/2025 Spot Bond			4.39000	4.39000	4.39000	133.72640				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			5.40000	169.80816	5.40000	169.81687			3,024,000,000,000.00		560,000,000	280,000,000
Total FRBI28 SPOT									3,024,000,000,000.00		560,000,000	280,000,000
Total For FRBI28									3,024,000,000,000.00		560,000,000	280,000,000
FRBI29 On 31/03/2029 Spot Bond			5.31000	5.31000	5.31000	91.19747				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.98000	5.98000	5.98000	183.15774				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.87000	78.75737	5.87000	78.76042				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.86000	78.07345	5.86000	78.07656				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ01 On 30/11/2020 Spot Bond			3.69829	3.69829	3.69829	98.84266				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			5.73710	5.73710	5.73710	78.96750				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			5.81872	5.81872	5.81872	78.18732				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC121 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC121U SPOT										0.00	0	
Total For FRC121U										0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.24000	5.24000	5.24000	129.05941				0.00	0	
Total FRC169 SPOT										0.00	0	

Contract 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 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	75.99729				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	107.92500	10.00000	107.89600				0.00	0	
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC20: On 07/10/2020 Spot Bond					0.00000	101.18879				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			3.49000	162.21676	3.49000	162.23344				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			4.35000	160.25269	4.35000	160.26547				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	101.55359				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	97.09717				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	97.31933				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24(On 19/10/2020 Spot Bond					0.00000	97.82638				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	101.06160				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24! On 19/10/2020 Spot Bond					0.00000	101.04938				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24(On 19/10/2020 Spot Bond					0.00000	100.81019				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24(On 19/10/2020 Spot Bond					0.00000	97.48705				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25(On 19/10/2020 Spot Bond					0.00000	100.80712				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25 On 13/02/2022 Spot Bond					0.00000	99.98123				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.97880				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25! On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25(On 17/07/2027 Spot Bond					0.00000	102.40374				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 10/10/2020 Spot Bond					0.00000	100.54578				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC26: On 20/06/2021 Spot Bond					0.00000	102.38855				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.34929				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.22693				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	100.33125				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	102.71403	9.80000	102.68733				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.97131				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.97463				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	101.06464				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.38357				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.96279				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	108.55580				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	100.61868				0.00	0	
Total FRC283 SPOT										0.00	0	

Contract 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 FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.01931				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.92175				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	106.63690				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.84759				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.96305				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	100.33315				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.21603				0.00	0	900,000,00
Total FRC292 SPOT										0.00	0	900,000,00
Total For FRC292										0.00	0	900,000,00
FRC29: On 18/04/2021 Spot Bond					0.00000	100.36578				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.35955				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	99.97066				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	99.97012				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 15/11/2020 Spot Bond					0.00000	102.75630				0.00	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 FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC298 On 20/06/2024 Spot Bond					0.00000	101.10139				0.00	100,000,000	100,000,000
Total FRC299 SPOT										0.00	100,000,000	100,000,000
Total For FRC299										0.00	100,000,000	100,000,000
FRC300 On 25/04/2023 Spot Bond					0.00000	101.27228				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC301 On 30/11/2020 Spot Bond					0.00000	102.61348				0.00	0	900,000,000
Total FRC301 SPOT										0.00	0	900,000,000
Total For FRC301										0.00	0	900,000,000
FRC302 On 11/11/2024 Spot Bond					0.00000	100.01718				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC303 On 31/05/2024 Spot Bond					0.00000	101.50534				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC304 On 28/12/2020 Spot Bond					0.00000	100.65083				0.00	0	400,000,000
Total FRC304 SPOT										0.00	0	400,000,000
Total For FRC304										0.00	0	400,000,000
FRC305 On 06/11/2023 Spot Bond					0.00000	100.04914				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC306 On 27/02/2023 Spot Bond					0.00000	101.17930				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC307 On 12/08/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC307 SPOT										0.00	0	
Total For FRC307										0.00	0	
FRC308 On 31/05/2024 Spot Bond					0.00000	101.70069				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC309 On 20/06/2024 Spot Bond					0.00000	100.83090				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31(On 20/12/2024 Spot Bond					0.00000	100.94606				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	101.00000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	99.92000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.03209				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	109.08000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	87.94054				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	101.04756				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.20977				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	97.25729				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	101.03196				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC32(On 24/10/2020 Spot Bond					0.00000	100.33681				0.00	0	
Total FRC321 SPOT										0.00	0	

Contract 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 FRC321										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.05421				0.00	65,000,000	65,000,00
Total FRC323 SPOT										0.00	65,000,000	65,000,00
Total For FRC323										0.00	65,000,000	65,000,00
FRC32: On 20/06/2026 Spot Bond					0.00000	100.95563				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.66030				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.03213				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.65985				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	101.22305				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.02571				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	100.46694				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	100.14967				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	100.14967				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33: On 05/03/2021 Spot Bond					0.00000	100.95750				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.38252				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	103.04372				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	100.35498				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	101.07478				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	100.98203				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.92523				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.20936				0.00	200,000,000	200,000,000
Total FRC341 SPOT										0.00	200,000,000	200,000,000
Total For FRC341										0.00	200,000,000	200,000,000
FRC341 On 17/08/2021 Spot Bond					0.00000	100.46711				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.48262				0.00	0	500,000,000
Total FRC343 SPOT										0.00	0	500,000,000
Total For FRC343										0.00	0	500,000,000
FRC343 On 15/10/2022 Spot Bond					0.00000	100.15109				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 03/08/2021 Spot Bond					0.00000	100.13987				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC66 On 31/01/2022 Spot Bond			4.13000	4.13000	4.13000	160.76582				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	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
FRC69 On 31/01/2022 Spot Bond			4.07000	4.07000	4.07000	160.90263				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			4.05000	4.05000	4.05000	160.94829				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	
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	

Contract 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 FRD30U										0.00	0	
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD33U SPOT										0.00	0	
Total For FRD33U										0.00	0	
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD36U SPOT										0.00	0	
Total For FRD36U										0.00	0	
FRD37I On 17/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD37U SPOT										0.00	0	
Total For FRD37U										0.00	0	
FRI33 On 28/02/2033 Spot Bond			6.25000	79.60483	6.25000	79.60726				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.50000	94.43349	5.50000	94.43814				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.23482				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.80210				0.00	0	
Total FRJ20 SPOT										0.00	0	
Total For FRJ20										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.25162				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.84853				0.00	832,000,000	383,000,000
Total FRJ22 SPOT										0.00	832,000,000	383,000,000
Total For FRJ22										0.00	832,000,000	383,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.92665				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.51716				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.98834				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	99.18248				0.00	0	1,000,000,00
Total FRJ26 SPOT										0.00	0	1,000,000,00
Total For FRJ26										0.00	0	1,000,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.52795				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.23590				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS011 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	
FRS021 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			5.04800	5.04800	5.04800	110.18088				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.42000	5.42000	5.42000	95.44373				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.66897				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.31684				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.56000	93.68793	5.56000	93.69238				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.60000	190.25825	5.60000	190.26698				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS11C On 31/01/2038 Spot Bond			5.70000	91.97590	5.70000	91.97994				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.63000	5.63000	5.63000	189.69354				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.79000	131.49757	4.79000	131.50654				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	120.43861	3.70500	120.45028				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.70000	91.97590	5.70000	91.97994				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.75000	187.41307	5.75000	187.42091				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.80000	186.47626	5.80000	186.48384				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.32000	167.23326	4.32000	134.11928				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.83000	185.91696	5.83000	185.92438				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.70000	91.97590	5.70000	91.97994				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.85000	164.82769	5.85000	164.83416				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.45000	83.42907	6.45000	83.43110				0.00	0	
Total FRS127 SPOT										0.00	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 FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.74000	166.02938	5.74000	166.03639				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.80000	165.37266	5.80000	165.37938				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.34000	176.71739	6.34000	176.72203				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.38000	84.18428	6.38000	84.18647				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.70000	5.70000	5.70000	91.97994				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.70000	91.97590	5.70000	91.97994				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.61000	167.46264	5.61000	167.47027				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.11000	180.79503	6.11000	180.80090				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.74000	166.02938	5.74000	166.03639				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.74000	166.02938	5.74000	166.03639				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			6.03000	162.88289	6.03000	162.88853				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.09000	129.86147	5.09000	129.86929				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			3.19000	162.90958	3.19000	162.92762				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS148 On 31/03/2028 Spot Bond			6.09000	162.24055	6.09000	162.24588				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			6.13000	161.81394	6.13000	161.81908				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			5.06000	130.02403	5.06000	130.03195				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.60500	167.51805	5.60500	167.52571				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			6.14000	6.14000	6.14000	161.71258				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS154 On 20/06/2022 Spot Bond					0.00000	15.08515				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS155 On 06/06/2023 Spot Bond					0.00000	16.73077				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS156 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	18.76945				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS161 On 06/06/2025 Spot Bond					0.00000	21.30649				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS167 On 01/08/2022 Spot Bond					0.00000	13.54519				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS169 On 01/08/2021 Spot Bond					0.00000	12.50474				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS16U On 14/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS16U SPOT										0.00	0	
Total For FRS16U										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	7.61215				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.45494				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.49514				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS173 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS174 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS177 On 19/07/2024 Spot Bond					0.00000	17.87580				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.92631				0.00	176,000,000	44,000,000
Total FRS180 SPOT										0.00	176,000,000	44,000,000
Total For FRS180										0.00	176,000,000	44,000,000
FRS182 On 27/09/2025 Spot Bond					0.00000	100.80614				0.00	0	
Total FRS182 SPOT										0.00	0	

Contract 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 FRS182										0.00	0	
FRS18: On 04/10/2021 Spot Bond					0.00000	121.14773				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	134.37843				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	142.11423				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	153.42796				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	132.31377				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	23.06137				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.10264				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	100.11682				0.00	256,000,000	64,000,000
Total FRS199 SPOT										0.00	256,000,000	64,000,000
Total For FRS199										0.00	256,000,000	64,000,000
FRS20: On 12/08/2025 Spot Bond					0.00000	99.99995				0.00	88,000,000	22,000,000
Total FRS200 SPOT										0.00	88,000,000	22,000,000
Total For FRS200										0.00	88,000,000	22,000,000
FRS20: On 06/08/2025 Spot Bond					0.00000	101.29497				0.00	196,000,000	49,000,000
Total FRS201 SPOT										0.00	196,000,000	49,000,000
Total For FRS201										0.00	196,000,000	49,000,000
FRS20: On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	0
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20: On 11/09/2020 Spot Bond					0.00000	102.30217				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS204 On 15/03/2021 Spot Bond					0.00000	108.69117				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	100.50719				0.00	88,000,000	22,000,000
Total FRS206 SPOT										0.00	88,000,000	22,000,000
Total For FRS206										0.00	88,000,000	22,000,000
FRS206 On 16/11/2020 Spot Bond					0.00000	119.53299				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	128.46178				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS208 On 18/11/2024 Spot Bond					0.00000	101.45586				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 20/12/2020 Spot Bond					0.00000	151.72167				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS211 On 04/09/2020 Spot Bond					0.00000	120.93258				0.00	0	
Total FRS212 SPOT										0.00	0	
Total For FRS212										0.00	0	
FRS212 On 03/09/2021 Spot Bond					0.00000	120.07527				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	106.81260				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	104.13043				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.75449				0.00	200,000,000	200,000,000
Total FRS220 SPOT										0.00	200,000,000	200,000,000
Total For FRS220										0.00	200,000,000	200,000,000
FRS221 On 26/06/2025 Spot Bond					0.00000	103.42263				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	101.11397				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	104.65250				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	103.48836				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.49855				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	100.33357				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond			100.00000	8.66795	100.00000	8.63536				0.00	0	16,600,000,000
Total FRS228 SPOT										0.00	0	16,600,000,000
Total For FRS228										0.00	0	16,600,000,000
FRS229 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	

Contract 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 FRS229										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.52000	3.52000	3.52000	298.60617				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.41000	299.56483	3.41000	299.59612				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.13000	4.13000	4.13000	293.18816				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			2.98000	163.39694	2.98000	163.41594				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	100.27728				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			2.68000	164.09658	2.68000	164.11699				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.12986				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.40000	86.93768	5.40000	86.94221				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.12000	62.82209	5.12000	91.93343				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.21000	4.21000	4.21000	134.73931				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.49000	4.49000	4.49000	133.16744				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.32000	4.32000	4.32000	291.52508				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX20 On 01/10/2020 Spot Bond			4.54500	103.74202	4.54500	103.72918			0.00	0	
Total FRX20 SPOT									0.00	0	
Total For FRX20									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.10300	5.10300	5.10300	109.73035			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.53000	117.54084	6.53000	117.52021		6,530,000,000,000.00	1,000,000,000	1,000,000,000	
Total FRX24 SPOT								6,530,000,000,000.00	1,000,000,000	1,000,000,000	
Total For FRX24								6,530,000,000,000.00	1,000,000,000	1,000,000,000	
FRX25 On 26/07/2025 Spot Bond			6.67000	113.27771	6.67000	113.25751			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.31000	114.13314	7.31000	114.11075			0.00	0	628,900,000
Total FRX26 SPOT									0.00	0	628,900,000
Total For FRX26									0.00	0	628,900,000
FRX27 On 07/03/2027 Spot Bond			7.42000	118.58894	7.42000	118.56547			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.88000	113.53693	7.88000	113.51308			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.64500	107.38227	8.64500	107.35758			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.23000	106.32997	9.23000	106.30361			0.00	0	11,000,000,000
Total FRX31 SPOT									0.00	0	11,000,000,000
Total For FRX31									0.00	0	11,000,000,000
FRX32 On 31/03/2032 Spot Bond			9.47500	111.12808	9.47500	111.09998		1,895,000,000,000.00	200,000,000	409,400,000	
Total FRX32 SPOT								1,895,000,000,000.00	200,000,000	409,400,000	
Total For FRX32								1,895,000,000,000.00	200,000,000	409,400,000	
FRX45 On 14/04/2045 Spot Bond			11.42500	74.57565	11.42500	74.55302			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total FS5A5U SPOT										0.00	0	

Contract 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 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	100.73668				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.80966				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.34240				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	101.22058				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.28493				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.32399				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.33548				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	100.33616				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.64122				0.00	0	1,100,000,00
Total GBL04 SPOT										0.00	0	1,100,000,00
Total For GBL04										0.00	0	1,100,000,00
GBL05 On 07/11/2022 Spot Bond					0.00000	99.45358				0.00	0	50,000,00
Total GBL05 SPOT										0.00	0	50,000,00
Total For GBL05										0.00	0	50,000,00
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	101.16716				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.10660				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.21374				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.28273				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.75661				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	
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB17U SPOT										0.00	0	
Total For GRB17U										0.00	0	
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB18U SPOT										0.00	0	
Total For GRB18U										0.00	0	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB19U SPOT										0.00	0	
Total For GRB19U										0.00	0	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB21U SPOT										0.00	0	
Total For GRB21U										0.00	0	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB22U SPOT										0.00	0	
Total For GRB22U										0.00	0	
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB23U SPOT										0.00	0	
Total For GRB23U										0.00	0	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB24U SPOT										0.00	0	
Total For GRB24U										0.00	0	
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB25U SPOT										0.00	0	
Total For GRB25U										0.00	0	
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB27U SPOT										0.00	0	

Contract 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 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			4.91000	99.01460	4.91000	99.02097				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.62946				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.44805				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.70659				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.66451				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.80500	115.70016	5.80500	115.68207				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.93137				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.65911				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			9.02000	105.81947	9.02000	105.79396				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.44105				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.68586				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.96483				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.37659				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.94838				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.89670				0.00	0	100,000,00
Total GRT27 SPOT										0.00	0	100,000,00
Total For GRT27										0.00	0	100,000,00
GRT28 On 10/12/2021 Spot Bond					0.00000	100.89963				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT29 On 10/12/2023 Spot Bond					0.00000	100.93396				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.58202				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.15253				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.04934				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.28908				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.70341				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.00764				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.69493				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.19034				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.62257				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.08460				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.89017				0.00	0	
Total GRT42 SPOT										0.00	0	

Contract 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 GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.77006				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.79678				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.85189				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.81208				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	101.26927				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.70310				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.27900				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.39562				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H6T5U On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H6T5U SPOT										0.00	0	
Total For H6T5U										0.00	0	
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H7T6U SPOT										0.00	0	
Total For H7T6U										0.00	0	
H8T3U On 21/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H8T3U SPOT										0.00	0	
Total For H8T3U										0.00	0	
H9T3U On 01/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H9T3U SPOT										0.00	0	
Total For H9T3U										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	101.17192				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	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.58182				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.54518				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.84405				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	101.00100				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.26354				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.09395				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB13 On 11/12/2021 Spot Bond					0.00000	101.05935				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	107.92500	10.00000	107.89600				0.00	0	
Total HPF04/JIBAR SPOT										0.00	0	
Total For HPF04/JIBAR										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.73816				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.69716				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.68551				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.98000	294.48306	3.98000	294.50930			30,646,796,000.00		7,700,200	7,700,200
Total HWAY23 SPOT									30,646,796,000.00		7,700,200	7,700,200
Total For HWAY23									30,646,796,000.00		7,700,200	7,700,200
HWAY2 On 07/12/2024 Spot Bond			4.22000	4.22000	4.22000	295.40901			0.00		0	
Total HWAY24 SPOT									0.00		0	
Total For HWAY24									0.00		0	
HWAY3 On 28/02/2033 Spot Bond			5.58000	71.25083	5.58000	88.39427			0.00		0	
Total HWAY33 SPOT									0.00		0	
Total For HWAY33									0.00		0	
HWAY3 On 31/07/2034 Spot Bond			11.85500	82.74400	11.85500	82.71811			0.00		0	4,350,000.00
Total HWAY34 SPOT									0.00		0	4,350,000.00
Total For HWAY34									0.00		0	4,350,000.00
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.51991	100.00000	9.49896			0.00		0	
Total HWAY34/R208 SPOT									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.89500	82.02743	11.89500	82.00168				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.51930	100.00000	9.49835				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.67614				0.00	0	25,000,000,00
Total HWF11 SPOT										0.00	0	25,000,000,00
Total For HWF11										0.00	0	25,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.44810				0.00	0	10,000,000,00
Total HWF12 SPOT										0.00	0	10,000,000,00
Total For HWF12										0.00	0	10,000,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	101.16295				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	107.92500	10.00000	107.89600				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.60000	138.22398	3.64000	138.00522			469,167,879,600,000.00	130,324,411,000	311,399,225,20	
Total I2025 SPOT									469,167,879,600,000.00	130,324,411,000	311,399,225,20	
Total For I2025									469,167,879,600,000.00	130,324,411,000	311,399,225,20	
I2029 On 31/03/2029 Spot Bond			4.44000	97.47258	4.44000	97.48008			700,504,136,880,000.00	157,771,202,000	197,447,499,80	
Total I2029 SPOT									700,504,136,880,000.00	157,771,202,000	197,447,499,80	
Total For I2029									700,504,136,880,000.00	157,771,202,000	197,447,499,80	
I2033 On 28/02/2033 Spot Bond			4.75000	93.10991	4.75000	93.11642			279,004,085,450,000.00	58,737,702,200	113,665,353,90	
Total I2033 SPOT									279,004,085,450,000.00	58,737,702,200	113,665,353,90	
Total For I2033									279,004,085,450,000.00	58,737,702,200	113,665,353,90	
I2038 On 31/01/2038 Spot Bond			4.81000	103.54580	4.80000	103.69250			957,483,874,165,000.00	199,061,096,500	314,796,810,00	
Total I2038 SPOT									957,483,874,165,000.00	199,061,096,500	314,796,810,00	
Total For I2038									957,483,874,165,000.00	199,061,096,500	314,796,810,00	
I2046 On 31/03/2046 Spot Bond			4.87000	92.53760	4.87000	92.54365			593,746,465,040,000.00	121,919,192,000	194,290,412,20	
Total I2046 SPOT									593,746,465,040,000.00	121,919,192,000	194,290,412,20	
Total For I2046									593,746,465,040,000.00	121,919,192,000	194,290,412,20	
I2050 On 31/12/2050 Spot Bond			4.85000	93.23356	4.86000	93.07011			927,765,881,840,000.00	191,291,934,400	222,898,222,90	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2050 SPOT										27,765,881,840,000.00	191,291,934,400	222,898,222,90
Total For I2050										27,765,881,840,000.00	191,291,934,400	222,898,222,90
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	
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			5.62000	5.62000	5.62000	107.74094				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.10845				0.00	0	67,300,00
Total IBL102 SPOT										0.00	0	67,300,00
Total For IBL102										0.00	0	67,300,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL109 On 07/12/2023 Spot Bond			3.98000	294.48306	3.98000	294.50930				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.48991				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	99.88660				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.09753				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	99.88097				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	99.93462				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	100.46860				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.08349				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.97384				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.48495				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.24014				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.52021				0.00	0	
Total IBL130 SPOT										0.00	0	

Contract 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 IBL130										0.00	0	
IBL131 On 07/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL131 SPOT										0.00	0	
Total For IBL131										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.79162				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.41651				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.33008				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	99.84182				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.99034				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.92876				0.00	180,000,000	45,000,000
Total IBL138 SPOT										0.00	180,000,000	45,000,000
Total For IBL138										0.00	180,000,000	45,000,000
IBL140 On 14/02/2021 Spot Bond					0.00000	99.97601				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	99.83338				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	99.90030				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.86746				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.84488				0.00	256,000,000	64,000,00
Total IBL145 SPOT										0.00	256,000,000	64,000,00
Total For IBL145										0.00	256,000,000	64,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.69104				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL36 On 31/01/2022 Spot Bond			2.71000	2.71000	2.71000	164.04672				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	107.92500	10.00000	107.89600				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.26500	112.29144	6.26500	112.27240				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.59510				0.00	0	50,000,00
Total IBL65 SPOT										0.00	0	50,000,00
Total For IBL65										0.00	0	50,000,00
IBL67 On 31/01/2022 Spot Bond			2.83000	163.74625	2.83000	163.76597				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL75 On 19/08/2020 Spot Bond					0.00000	99.91768				0.00	0	
Total IBL75 SPOT										0.00	0	
Total For IBL75										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	101.48337				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.10500	110.41979	6.10500	110.40176				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL86 On 20/05/2021 Spot Bond					0.00000	100.44922				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			5.54500	105.91314	5.54500	105.89740				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	60.51429	100.00000	60.38108				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	101.39129				0.00	156,000,000	39,000,000
Total IBL89 SPOT										0.00	156,000,000	39,000,000
Total For IBL89										0.00	156,000,000	39,000,000
IBL95 On 12/09/2021 Spot Bond					0.00000	101.77523				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.12050				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	13.61942	100.00000	13.58912				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			5.50500	103.08171	5.50500	103.06633				0.00	0	
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.22000	106.79673	8.22000	106.77335				0.00	0	882,995,400
Total IDCG06 SPOT										0.00	0	882,995,400
Total For IDCG06										0.00	0	882,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.13011				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.24000	109.07352	10.24000	109.22981				0.00	0	
Total IDCG08 SPOT										0.00	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 IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.09199				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.84000	111.33669	8.84000	111.31038				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.22452				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.59399				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	99.99997				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.53302				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	97.54772				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.01387				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.91100				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.05403				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.78399				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.82891				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	98.99043				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.23936				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.92671				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP1U SPOT										0.00	0	
Total For IDCP1U										0.00	0	
IDCP2L On 05/04/2025 Spot Bond			100.00000	8.21106	100.00000	8.19288				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			7.72000	105.12474	7.72000	105.10299				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.36000	105.09466	5.36000	105.07947				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN289U SPOT										0.00	0	
Total For IN289U										0.00	0	
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN327U SPOT										0.00	0	
Total For IN327U										0.00	0	
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN329U SPOT										0.00	0	
Total For IN329U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN334U SPOT										0.00	0	
Total For IN334U										0.00	0	
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN342U SPOT										0.00	0	
Total For IN342U										0.00	0	
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN343U SPOT										0.00	0	
Total For IN343U										0.00	0	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN345U SPOT										0.00	0	
Total For IN345U										0.00	0	
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN347U SPOT										0.00	0	
Total For IN347U										0.00	0	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN355U SPOT										0.00	0	
Total For IN355U										0.00	0	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN367U SPOT										0.00	0	
Total For IN367U										0.00	0	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN385U SPOT										0.00	0	
Total For IN385U										0.00	0	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN395U SPOT										0.00	0	
Total For IN395U										0.00	0	
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN396U SPOT										0.00	0	
Total For IN396U										0.00	0	
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN399U SPOT										0.00	0	
Total For IN399U										0.00	0	
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN403U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IN403U										0.00	0	
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN404U SPOT										0.00	0	
Total For IN404U										0.00	0	
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN405U SPOT										0.00	0	
Total For IN405U										0.00	0	
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN408U SPOT										0.00	0	
Total For IN408U										0.00	0	
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN409U SPOT										0.00	0	
Total For IN409U										0.00	0	
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN419U SPOT										0.00	0	
Total For IN419U										0.00	0	
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN420U SPOT										0.00	0	
Total For IN420U										0.00	0	
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN421U SPOT										0.00	0	
Total For IN421U										0.00	0	
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN426U SPOT										0.00	0	
Total For IN426U										0.00	0	
IN454U On 21/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN454U SPOT										0.00	0	
Total For IN454U										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	107.92500	10.00000	107.89600				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	101.22068				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.20380				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.57708				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	91.71832				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.33809				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	100.83601				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	100.68137				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.80500	102.89363	6.80500	102.87509				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.35483				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
IPC31U On 06/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPC31U SPOT										0.00	0	
Total For IPC31U										0.00	0	
IPC32U On 06/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPC32U SPOT										0.00	0	
Total For IPC32U										0.00	0	
IPF01J On 25/11/2020 Spot Bond			10.00000	107.92500	10.00000	107.89600				0.00	0	
Total IPF01/JIBAR SPOT										0.00	0	
Total For IPF01/JIBAR										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF13 On 04/12/2020 Spot Bond					0.00000	101.10226				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.96244				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.93384				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.81089				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.82477				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.83865				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.31318				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.94714				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF23U SPOT										0.00	0	
Total For IPF23U										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.11104				0.00	40,000,000	10,000,000
Total IPF24 SPOT										0.00	40,000,000	10,000,000
Total For IPF24										0.00	40,000,000	10,000,000
IPF25 On 15/10/2023 Spot Bond					0.00000	100.47231				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.01387				0.00	0	
Total IPF26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IPF26									0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.01394			0.00	0	
Total IPF27 SPOT									0.00	0	
Total For IPF27									0.00	0	
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IPF28U SPOT									0.00	0	
Total For IPF28U									0.00	0	
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IPF29U SPOT									0.00	0	
Total For IPF29U									0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.76830			0.00	0	50,000,00
Total IPF30 SPOT									0.00	0	50,000,00
Total For IPF30									0.00	0	50,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	98.94090			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.70392			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.98583			0.00	0	
Total IPF33 SPOT									0.00	0	
Total For IPF33									0.00	0	
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IPL8/JIBAR SPOT									0.00	0	
Total For IPL8/JIBAR									0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.09654	2.75000	100.08910			0.00	0	
Total IV017/R212 SPOT									0.00	0	
Total For IV017/R212									0.00	0	
IV019 On 31/03/2028 Spot Bond			7.70000	146.05260	7.70000	146.05120			0.00	0	
Total IV019 SPOT									0.00	0	
Total For IV019									0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.38681			0.00	0	
Total IV033 SPOT									0.00	0	
Total For IV033									0.00	0	
IV034 On 11/02/2021 Spot Bond			6.80500	102.74856	6.80500	102.73003			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.82052				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	102.67733				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.15670				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			4.93000	4.93000	4.93000	158.95646				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.38172				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.62500	109.04638	7.62500	109.02420				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.86090				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.64000	7.64000	7.64000	108.58741				0.00	0	20,000,00
Total IV043 SPOT										0.00	0	20,000,00
Total For IV043										0.00	0	20,000,00
IV044 On 31/01/2022 Spot Bond					0.00000	100.27324				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			3.63000	161.89483	3.63000	161.91085				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.81984				0.00	0	400,000,00
Total IV046 SPOT										0.00	0	400,000,00
Total For IV046										0.00	0	400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV050 On 26/06/2024 Spot Bond					0.00000	99.67397				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV100U SPOT										0.00	0	
Total For IV100U										0.00	0	
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV115U SPOT										0.00	0	
Total For IV115U										0.00	0	
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV125U SPOT										0.00	0	
Total For IV125U										0.00	0	
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV142U SPOT										0.00	0	
Total For IV142U										0.00	0	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV164U SPOT										0.00	0	
Total For IV164U										0.00	0	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV166U SPOT										0.00	0	
Total For IV166U										0.00	0	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV168U SPOT										0.00	0	
Total For IV168U										0.00	0	
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV170U SPOT										0.00	0	
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			6.40000	158.96804	6.40000	158.97195				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	107.92500	10.00000	107.89600				0.00	0	
Total IVC005/JIBAR SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.72067				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.80500	99.22079	10.80500	99.19242				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC063 On 07/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC063 SPOT										0.00	0	
Total For IVC063										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.12000	107.81208	6.12000	107.79433				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.79521				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.81313				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.80118				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.59770				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.77000	105.22284	5.77000	105.20658				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.01821				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2020 Spot Bond					0.00000	99.93729				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.67424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	102.17990				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.33144				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	98.74043				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.12649				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.98270				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	101.06342				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.79616				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.72436				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.65227				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.25547				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC154 On 05/02/2021 Spot Bond					0.00000	100.10074				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.34428				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.72389				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.94917				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2020 Spot Bond					0.00000	100.74407				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.73208				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	99.91100				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	99.92422				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.50090				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	99.90249				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.11064				0.00	0	
Total IVC176 SPOT										0.00	0	

Contract 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 IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.69356				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.61865				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	100.24581				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.08131				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	12,500,000,000	12,500,000,000	12,500,000,000
Total IVC181 SPOT									50,000,000,000,000.00	12,500,000,000	12,500,000,000	12,500,000,000
Total For IVC181									50,000,000,000,000.00	12,500,000,000	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	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total IVC84U SPOT									0.00	0	0	
Total For IVC84U									0.00	0	0	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total IVC85U SPOT									0.00	0	0	
Total For IVC85U									0.00	0	0	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total IVC91U SPOT									0.00	0	0	
Total For IVC91U									0.00	0	0	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total IVC95U SPOT									0.00	0	0	
Total For IVC95U									0.00	0	0	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total 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	
IVZ006 On 13/08/2020 Spot Bond			4.15000	4.15000	4.15000	99.92047				0.00	0	
Total IVZ006 SPOT										0.00	0	
Total For IVZ006										0.00	0	
IVZ007 On 20/08/2020 Spot Bond			4.15000	4.15000	4.15000	99.84107				0.00	0	
Total IVZ007 SPOT										0.00	0	
Total For IVZ007										0.00	0	
IVZ008 On 27/08/2020 Spot Bond			4.15000	4.15000	4.15000	99.76180				0.00	0	
Total IVZ008 SPOT										0.00	0	
Total For IVZ008										0.00	0	
IVZ009 On 03/09/2020 Spot Bond			4.15000	4.15000	4.15000	99.68265				0.00	0	
Total IVZ009 SPOT										0.00	0	
Total For IVZ009										0.00	0	
IVZ010 On 17/09/2020 Spot Bond			4.20000	4.20000	4.20000	99.51904				0.00	0	
Total IVZ010 SPOT										0.00	0	
Total For IVZ010										0.00	0	
IVZ011 On 15/10/2020 Spot Bond			4.20000	4.20000	4.20000	99.20096				0.00	0	
Total IVZ011 SPOT										0.00	0	
Total For IVZ011										0.00	0	
IVZ012 On 22/10/2020 Spot Bond			4.20000	4.20000	4.20000	99.46209				0.00	0	
Total IVZ012 SPOT										0.00	0	
Total For IVZ012										0.00	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
IVZ013 On 29/10/2020 Spot Bond			4.25000	4.25000	4.25000	99.03139				0.00	0	
Total IVZ013 SPOT										0.00	0	
Total For IVZ013										0.00	0	
IVZ014 On 05/11/2020 Spot Bond			4.25000	4.25000	4.25000	98.95152			110,500,000,000,000.00	26,000,000,000	26,000,000,000	
Total IVZ014 SPOT									10,500,000,000,000.00	26,000,000,000	26,000,000,000	
Total For IVZ014									10,500,000,000,000.00	26,000,000,000	26,000,000,000	
IVZ015 On 12/11/2020 Spot Bond			4.25000	4.25000	4.25000	98.87178				0.00	0	100,000,000
Total IVZ015 SPOT										0.00	0	100,000,000
Total For IVZ015										0.00	0	100,000,000
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	101.03913				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.78923				0.00	0	20,000,000
Total KAP006 SPOT										0.00	0	20,000,000
Total For KAP006										0.00	0	20,000,000
KAP007 On 26/10/2021 Spot Bond			8.10500	105.40766	8.10500	105.38479				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP010 On 15/09/2020 Spot Bond					0.00000	100.97589				0.00	0	
Total KAP010 SPOT										0.00	0	
Total For KAP010										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.20744				0.00	24,000,000	6,000,000
Total KAP012 SPOT										0.00	24,000,000	6,000,000
Total For KAP012										0.00	24,000,000	6,000,000
KAP013 On 24/05/2022 Spot Bond					0.00000	98.39223				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.38290				0.00	0	
Total KAP014 SPOT										0.00	0	

Contract 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 KAP014										0.00	0	
KAP01 On 01/11/2024 Spot Bond					0.00000	96.84629				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01 On 29/04/2022 Spot Bond					0.00000	99.74053				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.95585				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.81000	128.47127	8.81000	128.44118				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	94.20964				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	92.17629				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.58500	107.92551	6.58500	107.90641				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK22 On 04/09/2020 Spot Bond					0.00000	100.85815				0.00	0	
Total LBK22 SPOT										0.00	0	
Total For LBK22										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	93.56901				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			10.12500	104.03568	10.12500	104.00761				0.00	0	808,716,70
Total LBK24 SPOT										0.00	0	808,716,70
Total For LBK24										0.00	0	808,716,70
LBK26 On 23/03/2021 Spot Bond					0.00000	95.87779				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	98.89816				0.00	0	3,620,000.00
Total LBK27 SPOT										0.00	0	3,620,000.00
Total For LBK27										0.00	0	3,620,000.00
LBK28 On 15/05/2028 Spot Bond			12.26500	94.19016	12.26500	94.15969				0.00	0	9,970,000.00
Total LBK28 SPOT										0.00	0	9,970,000.00
Total For LBK28										0.00	0	9,970,000.00
LBK29 On 07/06/2023 Spot Bond			9.60500	102.01801	9.60500	101.99186				0.00	0	6,390,000.00
Total LBK29 SPOT										0.00	0	6,390,000.00
Total For LBK29										0.00	0	6,390,000.00
LBK30 On 20/09/2021 Spot Bond					0.00000	92.99718				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.42673				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.01458				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.58784				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.13779				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.76779				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	80.96658				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			5.25500	99.98560	5.25500	99.97121				0.00	0	392,800,00
Total LGL04 SPOT										0.00	0	392,800,00
Total For LGL04										0.00	0	392,800,00
LGL05 On 12/12/2021 Spot Bond					0.00000	102.60384				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.15500	111.63823	6.15500	111.61975				0.00	0	2,675,700,00
Total LGL06 SPOT										0.00	0	2,675,700,00
Total For LGL06										0.00	0	2,675,700,00
LGL07 On 04/10/2022 Spot Bond					0.00000	102.34837				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.77977				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.29995				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.25386				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC16U SPOT										0.00	0	
Total For LHC16U										0.00	0	
LHC17L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC17U SPOT										0.00	0	
Total For LHC17U										0.00	0	
LHC18L On 17/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC18U SPOT										0.00	0	
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	

Contract 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 LHC19U										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	99.97439				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	99.97801				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.97415				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	101.36450				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.29167				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.74124				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.78449				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.89380				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.88946				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.88620				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ18 On 17/08/2020 Spot Bond					0.00000	99.94404				0.00	0	
Total MAQ189 SPOT										0.00	0	
Total For MAQ189										0.00	0	
MBC29 On 02/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total 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	101.13015				0.00	0	
Total MBF057 SPOT										0.00	0	
Total For MBF057										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	99.88952				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	99.93918				0.00	0	1,500,000,00
Total MBF061 SPOT										0.00	0	1,500,000,00
Total For MBF061										0.00	0	1,500,000,00
MBF06 On 07/06/2022 Spot Bond					0.00000	100.98313				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2020 Spot Bond					0.00000	100.61285				0.00	0	
Total MBF064 SPOT										0.00	0	
Total For MBF064										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.49520				0.00	0	21,500,000,00
Total MBF065 SPOT										0.00	0	21,500,000,00
Total For MBF065										0.00	0	21,500,000,00
MBP03 On 02/11/2022 Spot Bond					0.00000	100.13315				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	101.28820				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.17875				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.46357				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04: On 26/04/2021 Spot Bond					0.00000	100.25193				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.25482				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.64486				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.65684				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.73865				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.13077				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.64488				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.65686				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	101.12911				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05: On 12/03/2023 Spot Bond					0.00000	100.87444				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MIL03: On 28/08/2023 Spot Bond					0.00000	122.62534				0.00	0	
Total MIL03 SPOT										0.00	0	
Total For MIL03										0.00	0	
MMIG0: On 17/03/2021 Spot Bond			4.93000	107.04127	4.93000	107.02710				0.00	0	199,800,00
Total MMIG02 SPOT										0.00	0	199,800,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For MMIG02										0.00	0	199,800,00
MMIG0 On 12/08/2025 Spot Bond			7.76500	7.76500	7.76500	114.42023				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.64500	109.75021	5.64500	109.73362				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.27644				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	97.76177				0.00	0	50,000,00
Total MMIG07 SPOT										0.00	0	50,000,00
Total For MMIG07										0.00	0	50,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	98.57297				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.37000	106.05083	8.37000	106.02708				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MQB00 On 28/08/2023 Spot Bond					0.00000	122.77226				0.00	0	
Total MQB003 SPOT										0.00	0	
Total For MQB003										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	99.54619				0.00	0	80,000,00
Total MTN07 SPOT										0.00	0	80,000,00
Total For MTN07										0.00	0	80,000,00
MTN08 On 11/10/2020 Spot Bond					0.00000	100.62127				0.00	0	
Total MTN08 SPOT										0.00	0	
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	99.82353				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.10581				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.85753				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.68153				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.20518				0.00	200,000,000	100,000,000
Total MTN13 SPOT										0.00	200,000,000	100,000,000
Total For MTN13										0.00	200,000,000	100,000,000
MTN14 On 10/05/2022 Spot Bond					0.00000	100.01334				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.01384				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.21044				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.02718				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.53313				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.03240				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.82861				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	100.82508				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.28486				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MTN23 On 29/01/2026 Spot Bond			8.32000	100.42323	8.32000	100.09279			0.00	0	
Total MTN23 SPOT									0.00	0	
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.30369			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.90818			0.00	0	
Total MTNC21 SPOT									0.00	0	
Total For MTNC21									0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.01466			0.00	0	
Total MTNC22 SPOT									0.00	0	
Total For MTNC22									0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total MTNC23 SPOT									0.00	0	
Total For MTNC23									0.00	0	
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total MWA1U SPOT									0.00	0	
Total For MWA1U									0.00	0	
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total MWA2U SPOT									0.00	0	
Total For MWA2U									0.00	0	
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	99.82236			0.00	0	
Total MWAR02 SPOT									0.00	0	
Total For MWAR02									0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	99.82564			0.00	0	
Total MWAR03 SPOT									0.00	0	
Total For MWAR03									0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	99.82564			0.00	0	
Total MWAR04 SPOT									0.00	0	

Contract 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 MWAR04										0.00	0	
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	
Total N4A211 SPOT										0.00	0	
Total For N4A211										0.00	0	
N6C26 On 21/09/2020 Spot Bond					0.00000	100.81550				0.00	32,000,000	8,000,00
Total N6C26 SPOT										0.00	32,000,000	8,000,00
Total For N6C26										0.00	32,000,000	8,000,00
N6D26 On 21/12/2020 Spot Bond					0.00000	100.85822				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.87941				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.11508				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.95024				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.77259				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.97659				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.14983				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.30902				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.72500	107.23287	5.72500	107.21643				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.20500	110.62647	6.20500	110.60811				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.25000	106.01598	9.25000	105.98994				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	99.72013				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.36680				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.20276				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.35515				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.25668				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			5.32000	102.85590	5.32000	102.84114				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.50500	105.99527	5.50500	105.97963				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	103.72956	9.38000	103.70372				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.08500	115.50331	6.08500	115.48449				0.00	0	62,000,00
Total NBK13A SPOT										0.00	0	62,000,00
Total For NBK13A										0.00	0	62,000,00
NBK14 On 25/06/2021 Spot Bond			4.62500	105.14973	4.62500	105.13660				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	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
NBK15/ On 11/02/2022 Spot Bond			5.07000	105.33726	5.07000	105.32293				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			6.71000	110.47406	6.71000	110.45425				0.00	0	456,100,00
Total NBK16A SPOT										0.00	0	456,100,00
Total For NBK16A										0.00	0	456,100,00
NBK17/ On 22/04/2026 Spot Bond			7.83000	112.63700	7.83000	112.61337				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19/ On 01/06/2022 Spot Bond			5.60000	108.73584	5.60000	108.71943				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.13000	117.17267	7.13000	117.15025				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20I On 25/06/2021 Spot Bond					0.00000	101.00036				0.00	21,000,000,000	10,500,000,00
Total NBK20B SPOT										0.00	21,000,000,000	10,500,000,00
Total For NBK20B										0.00	21,000,000,000	10,500,000,00
NBK21/ On 21/07/2027 Spot Bond			7.74000	115.94455	7.74000	115.92062				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.58500	111.76060	5.58500	111.74387				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			6.85500	119.16885	6.85500	119.14703				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			7.89500	119.09791	7.89500	119.07285				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	100.01333				0.00	0	200,000,00
Total NBK24B SPOT										0.00	0	200,000,00
Total For NBK24B										0.00	0	200,000,00
NBK25/ On 17/02/2023 Spot Bond			5.14500	5.14500	5.14500	112.70550			102,900,000,000,000.00		20,000,000,000	10,000,000,00
Total NBK25A SPOT									12,900,000,000,000.00	20,000,000,000	10,000,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK25A										12,900,000,000,000.00	20,000,000,000	10,000,000,000
NBK25I On 12/02/2025 Spot Bond					0.00000	102.57590				0.00	0	900,000,000
Total NBK25B SPOT										0.00	0	900,000,000
Total For NBK25B										0.00	0	900,000,000
NBK26I On 10/05/2023 Spot Bond			100.00000	22.83462	100.00000	22.78436				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.61922				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			8.08000	116.73552	8.08000	116.71040				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			5.88500	111.38723	5.88500	111.36968				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	101.59146				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29I On 31/07/2026 Spot Bond			7.24000	115.93147	7.24000	115.90908				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			5.73000	116.79022	5.73000	116.77210				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	102.10389				0.00	152,000,000	38,000,000
Total NBK30B SPOT										0.00	152,000,000	38,000,000
Total For NBK30B										0.00	152,000,000	38,000,000
NBK31I On 09/11/2023 Spot Bond			5.85500	112.78994	5.85500	112.77226				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.27654				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	100.37669				0.00	256,000,000	64,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total NBK34B SPOT										0.00	256,000,000	64,000,000
Total For NBK34B										0.00	256,000,000	64,000,000
NBK35I On 10/05/2023 Spot Bond					0.00000	102.56536				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	101.68423				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.61622				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.04500	10.04500	10.04500	66.83025				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.69952				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.98389				0.00	156,000,000	39,000,000
Total NBK42B SPOT										0.00	156,000,000	39,000,000
Total For NBK42B										0.00	156,000,000	39,000,000
NBK43I On 20/02/2024 Spot Bond					0.00000	102.95869				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	100.23987				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.80487				0.00	0	80,000,000
Total NBK45B SPOT										0.00	0	80,000,000
Total For NBK45B										0.00	0	80,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	101.01292				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.56517				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK48I On 09/11/2021 Spot Bond					0.00000	100.09641				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.60824				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	98.85523				0.00	0	300,000,00
Total NBK50B SPOT										0.00	0	300,000,00
Total For NBK50B										0.00	0	300,000,00
NBK51I On 21/02/2022 Spot Bond					0.00000	101.27893				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.17964				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.02982				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.36535				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.44693				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.13173				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.30248				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.48059				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.74669				0.00	0	
Total NBKB59 SPOT										0.00	0	

Contract 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 NBKB59									0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.41694			0.00	0	
Total NBKB60 SPOT									0.00	0	
Total For NBKB60									0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.08186			0.00	0	
Total NBKB61 SPOT									0.00	0	
Total For NBKB61									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.86566			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			9.21500	108.55619	9.21500	108.52961			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.85872			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.25000	107.86989	9.25000	107.84338			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.86566			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.87666			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.89053			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.85813			0.00	0	
Total NCLN94 SPOT									0.00	0	
Total For NCLN94									0.00	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
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	
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	

Contract 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 NED11U										0.00	0	
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED12U SPOT										0.00	0	
Total For NED12U										0.00	0	
NED13 On 02/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED13U SPOT										0.00	0	
Total For NED13U										0.00	0	
NED14 On 05/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED14U SPOT										0.00	0	
Total For NED14U										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	105.18611				0.00	760,000,000	380,000,00
Total NEDT1A SPOT										0.00	760,000,000	380,000,00
Total For NEDT1A										0.00	760,000,000	380,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	105.33349				0.00	60,000,000	30,000,00
Total NEDT1B SPOT										0.00	60,000,000	30,000,00
Total For NEDT1B										0.00	60,000,000	30,000,00
NET53 On 17/04/2021 Spot Bond					0.00000	100.43057				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.96311				0.00	0	25,000,00
Total NGL01 SPOT										0.00	0	25,000,00
Total For NGL01										0.00	0	25,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	100.80860				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.16125				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.68510				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.12998				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	99.46391				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.33844				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	98.39155				0.00	60,000,000	15,000,000
Total NGL07 SPOT										0.00	60,000,000	15,000,000
Total For NGL07										0.00	60,000,000	15,000,000
NGL08 On 02/07/2025 Spot Bond					0.00000	100.94012				0.00	128,000,000	32,000,000
Total NGL08 SPOT										0.00	128,000,000	32,000,000
Total For NGL08										0.00	128,000,000	32,000,000
NGLT1 On 01/07/2022 Spot Bond					0.00000	106.62065				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	98.22323				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	98.90215				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	98.52570				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	98.08612				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	100.20976				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	107.92500	10.00000	107.89600				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	103.35658	13.50000	103.31989				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM00 On 16/04/2021 Spot Bond					0.00000	100.08256				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.60954				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.36563				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.70798				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.25528				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 09/09/2020 Spot Bond					0.00000	101.13340				0.00	0	
Total NHM013 SPOT										0.00	0	
Total For NHM013										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	99.87096				0.00	420,000,000	210,000,000
Total NHM014 SPOT										0.00	420,000,000	210,000,000
Total For NHM014										0.00	420,000,000	210,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	101.18407				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.02047				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	101.75413				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.78691				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.84039				0.00	0	
Total NHM019 SPOT										0.00	0	

Contract 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 NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.80000	5.80000	5.80000	186.48384				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			5.11000	5.11000	5.11000	173.12000				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.39500	4.39500	4.39500	133.69840				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.28000	5.28000	5.28000	91.40632				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
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			5.70000	5.70000	5.70000	91.97994				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.50000	4.50000	4.50000	133.11170				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.89000	4.89000	4.89000	130.95818				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			5.25000	5.25000	5.25000	171.51622				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			5.96000	163.63604	5.96000	163.64199				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.66500	92.40030	5.66500	92.40446				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN010 On 01/10/2020 Spot Bond					0.00000	100.60229				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	100.72457				0.00	0	2,500,000,00
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN013 On 09/09/2020 Spot Bond					0.00000	100.24020				0.00	0	
Total NN013 SPOT										0.00	0	
Total For NN013										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	103.15900				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN015 On 20/09/2020 Spot Bond					0.00000	100.72680				0.00	0	
Total NN015 SPOT										0.00	0	
Total For NN015										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33730				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.33038				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	127.12880				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.27780				0.00	108,000,000	27,000,00
Total NN022 SPOT										0.00	108,000,000	27,000,00
Total For NN022										0.00	108,000,000	27,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	103.03400				0.00	216,000,000	54,000,00
Total NN023 SPOT										0.00	216,000,000	54,000,00
Total For NN023										0.00	216,000,000	54,000,00
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN028U SPOT										0.00	0	
Total For NN028U										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.31056				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.17650				0.00	128,000,000	32,000,000
Total NN034 SPOT										0.00	128,000,000	32,000,000
Total For NN034										0.00	128,000,000	32,000,000
NN036 On 28/02/2023 Spot Bond					0.00000	102.03030				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	103.51900				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.68440				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.82235				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.26790				0.00	264,000,000	66,000,000
Total NN040 SPOT										0.00	264,000,000	66,000,000
Total For NN040										0.00	264,000,000	66,000,000
NN043 On 03/03/2023 Spot Bond					0.00000	84.11139				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.98279				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	83.98905				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	115.40020				0.00	0	
Total NN049 SPOT										0.00	0	

Contract 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 NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.00585				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	106.94580				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	100.14291				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.05579				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	121.73000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	98.95639				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	104.99000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	104.90000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	106.60000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	105.48000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	87.27239				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	87.27239				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	119.45780				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	108.40590				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF07 On 20/09/2020 Spot Bond					0.00000	131.09310				0.00	0	
Total NNF07 SPOT										0.00	0	
Total For NNF07										0.00	0	
NNF08 On 22/09/2020 Spot Bond					0.00000	130.93490				0.00	0	
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.98899				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	114.07636				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.35036				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.35266				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.27406				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.05619				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B1 On 22/05/2052 Spot Bond					0.00000	112.38711				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.44238				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.38624				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.15698				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.59726				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.19057				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.25500	115.69324	6.25500	115.67388				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			4.11000	187.54480	4.11000	187.56086				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.42000	118.48884	9.42000	118.45904			5,130,205,476,000.00	544,607,800	525,225,000	
Total NRA028 SPOT									5,130,205,476,000.00	544,607,800	525,225,000	
Total For NRA028									5,130,205,476,000.00	544,607,800	525,225,000	
NRA02 On 30/11/2028 Spot Bond			100.00000	14.53746	100.00000	14.50528			0.00	0		
Total NRA028/R186 SPOT									0.00	0		
Total For NRA028/R186									0.00	0		
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total NSN97U SPOT									0.00	0		
Total For NSN97U									0.00	0		
NTC21 On 24/03/2022 Spot Bond					0.00000	101.46569			0.00	52,000,000	13,000,000	
Total NTC21 SPOT									0.00	52,000,000	13,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For NTC21										0.00	52,000,000	13,000,000
NTC22 On 15/02/2021 Spot Bond					0.00000	100.14394				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.53854				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.95166				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.94596				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.06618				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.92104				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.93262				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.80574				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	101.03428				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.31172				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.45500	111.47197	5.45500	111.45567				0.00	0	1,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML06 SPOT										0.00	0	1,500,000.00
Total For OML06										0.00	0	1,500,000.00
OML07 On 19/03/2025 Spot Bond			7.43000	117.88627	7.43000	117.86290				118,880,000,000.00	16,000,000	4,965,000,000
Total OML07 SPOT										118,880,000,000.00	16,000,000	4,965,000,000
Total For OML07										118,880,000,000.00	16,000,000	4,965,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	101.13732				0.00	0	80,000,000
Total OML08 SPOT										0.00	0	80,000,000
Total For OML08										0.00	0	80,000,000
OML09 On 14/09/2022 Spot Bond			6.20500	113.54958	6.20500	113.53073				0.00	0	1,056,500,000
Total OML09 SPOT										0.00	0	1,056,500,000
Total For OML09										0.00	0	1,056,500,000
OML10 On 14/09/2025 Spot Bond			9.27000	112.95631	9.27000	112.92849				0.00	0	910,000,000
Total OML10 SPOT										0.00	0	910,000,000
Total For OML10										0.00	0	910,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	97.99638				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
PBAJ1 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	
PBAV1 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	
PBBJ1 On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBBJ1U SPOT										0.00	0	
Total For PBBJ1U										0.00	0	
PBDJ1 On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBDJ1U SPOT										0.00	0	
Total For PBDJ1U										0.00	0	
PBGJ1 On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBGJ1U SPOT										0.00	0	
Total For PBGJ1U										0.00	0	
PBJC1 On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJC1U SPOT										0.00	0	
Total For PBJC1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJJ1U SPOT										0.00	0	
Total For PBJJ1U										0.00	0	
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKJ1U SPOT										0.00	0	
Total For PBKJ1U										0.00	0	
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKS1U SPOT										0.00	0	
Total For PBKS1U										0.00	0	
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKX1U SPOT										0.00	0	
Total For PBKX1U										0.00	0	
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLS1U SPOT										0.00	0	
Total For PBLS1U										0.00	0	
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLT1U SPOT										0.00	0	
Total For PBLT1U										0.00	0	
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUC1U SPOT										0.00	0	
Total For PBUC1U										0.00	0	
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUJ1U SPOT										0.00	0	
Total For PBUJ1U										0.00	0	
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	100.98562				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.01138				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	107.92500	10.00000	107.89600				0.00	0	
Total PMM12/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 Interc
Total For PMM12JIBAR										0.00	0	
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PMM46U SPOT										0.00	0	
Total For PMM46U										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.24597				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.57297				0.00	0	20,000,00
Total PMM53 SPOT										0.00	0	20,000,00
Total For PMM53										0.00	0	20,000,00
PMM54 On 07/05/2021 Spot Bond					0.00000	100.06742				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	101.20442				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.35842				0.00	24,000,000	6,000,00
Total PRE2A2 SPOT										0.00	24,000,000	6,000,00
Total For PRE2A2										0.00	24,000,000	6,000,00
PRE2A On 20/02/2022 Spot Bond					0.00000	101.43883				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.59962				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.62258				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.64555				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.39500	117.02190	7.47000	116.58860			665,031,676,412,000.00	3,064,913,005,600	1,780,288,538,40	
Total R186 SPOT									5,031,676,412,000.00	064,913,005,600	780,288,538,40	
Total For R186									5,031,676,412,000.00	064,913,005,600	780,288,538,40	
R197 On 07/12/2023 Spot Bond			2.91000	304.11064	2.91000	304.14650			3,953,037,702,000.00	1,358,432,200	27,172,299,90	

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 R197 SPOT									3,953,037,702,000.00	1,358,432,200	27,172,299,900
Total For R197									3,953,037,702,000.00	1,358,432,200	27,172,299,900
R202 On 07/12/2033 Spot Bond			4.81500	206.03943	4.80000	206.37005			804,278,268,256,500.00	167,035,985,100	149,586,449,000
Total R202 SPOT									14,278,268,256,500.00	167,035,985,100	149,586,449,000
Total For R202									14,278,268,256,500.00	167,035,985,100	149,586,449,000
R2023 On 28/02/2023 Spot Bond			4.51000	111.21306	4.60500	110.96256			769,440,807,329,000.00	1,057,525,677,900	1,086,711,072,800
Total R2023 SPOT									19,440,807,329,000.00	057,525,677,900	086,711,072,800
Total For R2023									19,440,807,329,000.00	057,525,677,900	086,711,072,800
R2030 On 31/01/2030 Spot Bond			9.26500	92.41704	9.26500	92.39430			984,896,432,038,000.00	1,725,299,129,200	1,870,591,354,000
Total R2030 SPOT									14,896,432,038,000.00	725,299,129,200	370,591,354,000
Total For R2030									14,896,432,038,000.00	725,299,129,200	370,591,354,000
R2032 On 31/03/2032 Spot Bond			10.20500	89.88538	10.20500	89.86094			640,114,623,883,000.00	650,672,672,600	1,326,516,752,100
Total R2032 SPOT									10,114,623,883,000.00	650,672,672,600	326,516,752,100
Total For R2032									10,114,623,883,000.00	650,672,672,600	326,516,752,100
R2035 On 28/02/2035 Spot Bond			10.93000	89.19145	10.93000	89.16580			877,362,450,462,000.00	903,692,813,400	870,590,852,800
Total R2035 SPOT									17,362,450,462,000.00	903,692,813,400	370,590,852,800
Total For R2035									17,362,450,462,000.00	903,692,813,400	370,590,852,800
R2037 On 31/01/2037 Spot Bond			11.16000	80.44502	11.16000	80.42128			055,322,470,616,000.00	1,169,831,762,600	957,822,090,200
Total R2037 SPOT									15,322,470,616,000.00	169,831,762,600	357,822,090,200
Total For R2037									15,322,470,616,000.00	169,831,762,600	357,822,090,200
R2040 On 31/01/2040 Spot Bond			11.43500	81.46030	11.43500	81.43569			910,091,190,042,000.00	691,743,873,200	733,602,880,300
Total R2040 SPOT									10,091,190,042,000.00	691,743,873,200	733,602,880,300
Total For R2040									10,091,190,042,000.00	691,743,873,200	733,602,880,300
R2044 On 31/01/2044 Spot Bond			11.54500	77.83005	11.54500	77.80632			411,791,358,270,000.00	901,844,206,000	1,285,996,980,300
Total R2044 SPOT									11,791,358,270,000.00	901,844,206,000	285,996,980,300
Total For R2044									11,791,358,270,000.00	901,844,206,000	285,996,980,300
R2048 On 28/02/2048 Spot Bond			11.51000	81.05814	11.51000	81.03363			108,441,255,430,000.00	2,876,493,593,000	1,039,160,362,000
Total R2048 SPOT									18,441,255,430,000.00	876,493,593,000	339,160,362,000
Total For R2048									18,441,255,430,000.00	876,493,593,000	339,160,362,000
R208 On 31/03/2021 Spot Bond			3.54500	104.46705	3.55000	104.45385			626,148,268,890,500.00	740,803,460,900	648,415,960,900
Total R208 SPOT									16,148,268,890,500.00	740,803,460,900	648,415,960,900
Total For R208									16,148,268,890,500.00	740,803,460,900	648,415,960,900
R209 On 31/03/2036 Spot Bond			10.76500	68.49213	10.79500	68.30615			127,169,126,141,000.00	104,706,839,400	841,146,278,000
Total R209 SPOT									17,169,126,141,000.00	104,706,839,400	341,146,278,000
Total For R209									17,169,126,141,000.00	104,706,839,400	341,146,278,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R210 On 31/03/2028 Spot Bond			4.40000	181.50989	4.40000	181.52403			125,951,545,280,000.00	28,625,351,200	57,232,312,700
Total R210 SPOT									125,951,545,280,000.00	28,625,351,200	57,232,312,700
Total For R210									125,951,545,280,000.00	28,625,351,200	57,232,312,700
R212 On 31/01/2022 Spot Bond			2.18000	165.27170	2.18000	165.29448			397,285,558,324,000.00	182,241,081,800	235,772,047,400
Total R212 SPOT									397,285,558,324,000.00	182,241,081,800	235,772,047,400
Total For R212									397,285,558,324,000.00	182,241,081,800	235,772,047,400
R213 On 28/02/2031 Spot Bond			9.69500	85.59409	9.74000	85.31462			427,101,956,086,500.00	250,345,740,700	528,658,454,400
Total R213 SPOT									427,101,956,086,500.00	250,345,740,700	528,658,454,400
Total For R213									427,101,956,086,500.00	250,345,740,700	528,658,454,400
R214 On 28/02/2041 Spot Bond			11.07500	66.12589	11.07500	66.10663			572,017,307,980,000.00	683,703,594,400	691,401,695,800
Total R214 SPOT									572,017,307,980,000.00	683,703,594,400	691,401,695,800
Total For R214									572,017,307,980,000.00	683,703,594,400	691,401,695,800
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC001U SPOT									0.00	0	0
Total For RC001U									0.00	0	0
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC002U SPOT									0.00	0	0
Total For RC002U									0.00	0	0
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC003U SPOT									0.00	0	0
Total For RC003U									0.00	0	0
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC004U SPOT									0.00	0	0
Total For RC004U									0.00	0	0
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC005U SPOT									0.00	0	0
Total For RC005U									0.00	0	0
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC006U SPOT									0.00	0	0
Total For RC006U									0.00	0	0
RC007 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC007U SPOT									0.00	0	0
Total For RC007U									0.00	0	0
RC008 On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC008U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RC008U										0.00	0	
RC009I On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,00
Total RC009U SPOT										0.00	0	100,000,00
Total For RC009U										0.00	0	100,000,00
RC010I On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,00
Total RC010U SPOT										0.00	0	100,000,00
Total For RC010U										0.00	0	100,000,00
RC011I 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	
RC018I 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	
RC021I 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	
RC022I 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	
RDF02I 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	
RDF06I 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	
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF07U SPOT										0.00	0	
Total For RDF07U										0.00	0	
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF08U SPOT										0.00	0	
Total For RDF08U										0.00	0	
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF09U SPOT										0.00	0	
Total For RDF09U										0.00	0	
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total For RDF19U										0.00	0	
RDF26 On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF26U SPOT										0.00	0	
Total For RDF26U										0.00	0	
RDF27 On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF27U SPOT										0.00	0	
Total For RDF27U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB0: On 30/09/2021 Spot Bond					0.00000	101.49584				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0: On 02/12/2021 Spot Bond					0.00000	101.16066				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1: On 27/03/2022 Spot Bond					0.00000	100.57409				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.58090				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2021 Spot Bond					0.00000	100.88216				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	99.53296				0.00	124,000,000	31,000,000
Total RDFB14 SPOT										0.00	124,000,000	31,000,000
Total For RDFB14										0.00	124,000,000	31,000,000
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.36603				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	98.84030				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	98.59870				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	97.95620				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.63232				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.80396				0.00	0	
Total RDFB20 SPOT										0.00	0	

Contract 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 RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.83865				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.71987				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.92020				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.06334				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.39372				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	99.93932				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	101.03415				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
REB18I 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	
RED12 On 12/04/2021 Spot Bond					0.00000	100.77713				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.32902				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.69451				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.01450				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	100.02041				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.78130				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.87541				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RED90 On 28/07/2022 Spot Bond					0.00000	91.74998				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	101.51016				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.50992				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.32652				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES42: On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES42U SPOT										0.00	0	
Total For RES42U										0.00	0	
RES44: On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES44U SPOT										0.00	0	
Total For RES44U										0.00	0	
RES46: On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES46U SPOT										0.00	0	
Total For RES46U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES47U SPOT										0.00	0	
Total For RES47U										0.00	0	
RES48I On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES48U SPOT										0.00	0	
Total For RES48U										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.17677				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.39500	106.14180	5.39500	106.12636				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.25500	111.28335	6.25500	111.26462				0.00	0	179,077,96
Total RW23 SPOT										0.00	0	179,077,96
Total For RW23										0.00	0	179,077,96
RW28 On 10/12/2028 Spot Bond			11.61000	94.59638	11.61000	94.56723				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.92500	10.00000	107.89600				0.00	0	
Total SBK12/R157 SPOT										0.00	0	
Total For SBK12/R157										0.00	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	100.59721				0.00	132,000,000	2,033,000,00
Total SBK18 SPOT										0.00	132,000,000	2,033,000,00
Total For SBK18										0.00	132,000,000	2,033,000,00
SBK23 On 28/05/2022 Spot Bond			5.87500	111.92958	5.87500	111.91197				0.00	0	2,030,000,00
Total SBK23 SPOT										0.00	0	2,030,000,00
Total For SBK23										0.00	0	2,030,000,00
SBK24 On 19/10/2020 Spot Bond					0.00000	100.92637				0.00	0	200,000,00
Total SBK24 SPOT										0.00	0	200,000,00
Total For SBK24										0.00	0	200,000,00
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	

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 SBK24/JIBAR									0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.40360			0.00	0	639,036,80
Total SBK25 SPOT									0.00	0	639,036,80
Total For SBK25									0.00	0	639,036,80
SBK26 On 25/04/2021 Spot Bond			5.67500	108.10839	5.67500	108.09187			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.18001			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.78366			0.00	0	
Total SBS18 SPOT									0.00	0	
Total For SBS18									0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.39500	106.24140	4.39500	106.22878			0.00	0	
Total SBS19 SPOT									0.00	0	
Total For SBS19									0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.66500	118.40097	6.66500	118.37988			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.21899			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.45000	114.61259	5.45000	114.59565			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.77000	108.51560	6.77000	108.49597			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.23500	115.19311	7.23500	115.17074			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.75500	119.69463	5.75500	119.67618			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.01500	112.23775	6.01500	112.21968		5,413,500,000,000.00		900,000,000	900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total SBS38 SPOT										5,413,500,000.00	900,000,000	900,000,000
Total For SBS38										5,413,500,000.00	900,000,000	900,000,000
SBS39 On 29/01/2030 Spot Bond			8.41500	108.72095	8.41500	108.69660				0.00	0	506,000,000
Total SBS39 SPOT										0.00	0	506,000,000
Total For SBS39										0.00	0	506,000,000
SBS4 On 16/11/2021 Spot Bond			4.39500	107.16092	4.39500	107.14825				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	100.29950				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.76000	113.50907	4.76000	113.49456				0.00	0	319,300,000
Total SBS41 SPOT										0.00	0	319,300,000
Total For SBS41										0.00	0	319,300,000
SBS42 On 12/11/2025 Spot Bond			6.40500	121.29169	6.40500	121.27091				0.00	0	140,000,000
Total SBS42 SPOT										0.00	0	140,000,000
Total For SBS42										0.00	0	140,000,000
SBS43 On 12/11/2027 Spot Bond			7.30000	122.25130	7.30000	122.22748				0.00	0	2,000,000,000
Total SBS43 SPOT										0.00	0	2,000,000,000
Total For SBS43										0.00	0	2,000,000,000
SBS45 On 15/02/2021 Spot Bond					0.00000	100.56710				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.92000	113.29537	4.92000	113.28026				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.91998				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.23880				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.48000	107.30807	4.48000	107.29516				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS51 On 31/01/2024 Spot Bond			5.45000	5.45000	5.45000	113.81312				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.76013				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.39536				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	102.27068				0.00	288,000,000	117,000,000
Total SBS55 SPOT										0.00	288,000,000	117,000,000
Total For SBS55										0.00	288,000,000	117,000,000
SBS56 On 12/06/2022 Spot Bond			4.56000	109.13184	4.56000	109.11839			4,286,400,000,000.00		940,000,000	940,000,000
Total SBS56 SPOT									4,286,400,000,000.00		940,000,000	940,000,000
Total For SBS56									4,286,400,000,000.00		940,000,000	940,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	102.98801				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.11186				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS59 On 09/10/2020 Spot Bond					0.00000	100.58832				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.20248				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	99.55428				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.05814				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.50201				0.00	0	
Total SBS64 SPOT										0.00	0	

Contract 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 SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	98.42510				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.17221				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.31267				0.00	0	1,000,000,00
Total SBS67 SPOT										0.00	0	1,000,000,00
Total For SBS67										0.00	0	1,000,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.09479				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.14124				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.03000	294.04231	4.03000	294.06811				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.80000	5.80000	5.80000	186.48384				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	105.24364				0.00	0	1,000,000,00
Total SBT101 SPOT										0.00	0	1,000,000,00
Total For SBT101										0.00	0	1,000,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	103.68092				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	97.31876				0.00	0	500,000,00
Total SBT103 SPOT										0.00	0	500,000,00
Total For SBT103										0.00	0	500,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	101.34126				0.00	104,000,000	26,000,00
Total SBT201 SPOT										0.00	104,000,000	26,000,00
Total For SBT201										0.00	104,000,000	26,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	97.47308				0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT202 SPOT										0.00	0	100,000,00
Total For SBT202										0.00	0	100,000,00
SBT203 On 03/12/2023 Spot Bond			6.70500	112.77734	6.70500	112.75702				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.51124				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	94.05104				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	101.07143				0.00	168,000,000	242,000,00
Total SBT207 SPOT										0.00	168,000,000	242,000,00
Total For SBT207										0.00	168,000,000	242,000,00
SGI004 On 20/01/2021 Spot Bond					0.00000	100.88778				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.89356				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.91299				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SHS11U On 25/11/2020 Spot Bond			10.00000	107.92500	10.00000	107.89600				0.00	0	
Total SHS11U/JIBAR SPOT										0.00	0	
Total For SHS11U/JIBAR										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.60962				0.00	64,000,000	16,000,00
Total SLI4 SPOT										0.00	64,000,000	16,000,00
Total For SLI4										0.00	64,000,000	16,000,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.92680				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA3 On 15/11/2020 Spot Bond					0.00000	99.92805				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.92991				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.21834				0.00	84,000,000	21,000,00
Total SLRA5 SPOT										0.00	84,000,000	21,000,00
Total For SLRA5										0.00	84,000,000	21,000,00
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.92343				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	99.92311				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.92251				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.92928				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.91106				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	99.91732				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.91444				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	98.98999				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.18902				0.00	0	
Total SNT02 SPOT										0.00	0	

Contract 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 SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.45500	116.75459	6.45500	116.73432				0.00	0	4,050,000,00
Total SNT03 SPOT										0.00	0	4,050,000,00
Total For SNT03										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.00049				0.00	0	20,000,00
Total SNT04 SPOT										0.00	0	20,000,00
Total For SNT04										0.00	0	20,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	92.27821				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.63206				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.33550				0.00	28,000,000	7,000,00
Total SPDA11 SPOT										0.00	28,000,000	7,000,00
Total For SPDA11										0.00	28,000,000	7,000,00
SPDA1 On 21/08/2022 Spot Bond					0.00000	102.17170				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.31091				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.40189				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.75856				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.94017				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.97470				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.88137				0.00	0	50,000,00

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 SPG007 SPOT										0.00	0	50,000,00
Total For SPG007										0.00	0	50,000,00
SPG007 On 15/10/2022 Spot Bond					0.00000	99.61303				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.57644				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	100.34116				0.00	0	
Total SPGC01 SPOT										0.00	0	
Total For SPGC01										0.00	0	
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS039U SPOT										0.00	0	
Total For SS039U										0.00	0	
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS046U SPOT										0.00	0	
Total For SS046U										0.00	0	
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS052U SPOT										0.00	0	
Total For SS052U										0.00	0	
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS053U SPOT										0.00	0	
Total For SS053U										0.00	0	
SS054L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS054U SPOT										0.00	0	
Total For SS054U										0.00	0	
SS055L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS055U SPOT										0.00	0	
Total For SS055U										0.00	0	
SS056L On 13/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS056U SPOT										0.00	0	
Total For SS056U										0.00	0	
SS057L On 22/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS057U SPOT										0.00	0	
Total For SS057U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
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	100.04572				0.00	0	70,000,00
Total SSA07 SPOT										0.00	0	70,000,00
Total For SSA07										0.00	0	70,000,00
SSN00 On 31/03/2021 Spot Bond			5.27000	103.38828	5.27000	103.37358				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.27000	103.38828	5.27000	103.37358				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			5.05500	5.05500	5.05500	130.05909				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.44500	116.74841	7.44500	116.72509				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.23000	88.31874	9.23000	88.29720				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.32453				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 17/11/2020 Spot Bond					0.00000	99.92642				0.00	224,000,000	56,000,00
Total SSN035 SPOT										0.00	224,000,000	56,000,00
Total For SSN035										0.00	224,000,000	56,000,00
SSN03 On 01/06/2021 Spot Bond					0.00000	101.31167				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	100.38857				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.51805				0.00	0	
Total SSN040 SPOT										0.00	0	

Contract 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 SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.00500	114.03220	6.00500	114.01376				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.50000	94.43349	5.50000	94.43814				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	98.46352				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.21629				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.16691				0.00	0	2,500,000.00
Total SSN047 SPOT										0.00	0	2,500,000.00
Total For SSN047										0.00	0	2,500,000.00
SSN05: On 08/12/2023 Spot Bond			3.94000	3.94000	3.94000	294.86282				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/09/2020 Spot Bond					0.00000	100.68286				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN05: On 26/10/2020 Spot Bond					0.00000	100.28593				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.28136				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.14348				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 05/10/2022 Spot Bond					0.00000	100.54243				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/03/2028 Spot Bond			5.62000	5.62000	5.62000	167.35947				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06(On 31/01/2025 Spot Bond			4.44000	4.44000	4.44000	133.44659				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.70000	5.70000	5.70000	91.97994				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			5.28000	5.28000	5.28000	91.40632				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			5.58000	5.58000	5.58000	167.80320				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	101.26266				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	101.23982				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 28/02/2022 Spot Bond					0.00000	101.18368				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.97020				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.94808				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.90436				0.00	164,000,000	41,000,00
Total SSN077 SPOT										0.00	164,000,000	41,000,00
Total For SSN077										0.00	164,000,000	41,000,00
SSN07: On 13/07/2023 Spot Bond					0.00000	100.52867				0.00	116,000,000	29,000,00
Total SSN078 SPOT										0.00	116,000,000	29,000,00
Total For SSN078										0.00	116,000,000	29,000,00
SSN07: On 31/07/2021 Spot Bond					0.00000	78.65400				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 16/08/2020 Spot Bond					0.00000	104.51243				0.00	0	
Total SSN080 SPOT										0.00	0	
Total For SSN080										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.31145				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.08056				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.11485				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.67500	5.67500	5.67500	188.83736				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN086										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.49398				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.18280				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.18137				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	101.03143				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.06883				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.09447				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.93000	88.60716	9.93000	88.58383				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	101.07984				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.77836				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.49000	105.38779	8.49000	105.36384				0.00	0	203,200,00
Total SZ25 SPOT										0.00	0	203,200,00
Total For SZ25										0.00	0	203,200,00
T13A11 On 21/08/2020 Spot Bond					0.00000	101.46497				0.00	0	
Total T13A11 SPOT										0.00	0	
Total For T13A11										0.00	0	
T13A12 On 21/08/2020 Spot Bond			5.15000	105.09637	5.15000	105.08156				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T13A12 SPOT										0.00	0	
Total For T13A12										0.00	0	
T13A15 On 21/08/2020 Spot Bond					0.00000	101.42456				0.00	0	
Total T13A15 SPOT										0.00	0	
Total For T13A15										0.00	0	
T13A16 On 21/08/2020 Spot Bond			5.25000	105.03413	5.25000	105.01905				0.00	0	
Total T13A16 SPOT										0.00	0	
Total For T13A16										0.00	0	
T13A19 On 21/08/2020 Spot Bond					0.00000	101.40633				0.00	0	
Total T13A19 SPOT										0.00	0	
Total For T13A19										0.00	0	
T13A20 On 21/08/2020 Spot Bond			5.20000	104.75061	5.20000	104.73571				0.00	0	
Total T13A20 SPOT										0.00	0	
Total For T13A20										0.00	0	
T13A21 On 21/08/2020 Spot Bond					0.00000	101.26115				0.00	0	
Total T13A21 SPOT										0.00	0	
Total For T13A21										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.38351				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	102.77362	8.55000	102.75024				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	101.05082				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	101.18826				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2020 Spot Bond					0.00000	101.18720				0.00	0	
Total T16OM1 SPOT										0.00	0	
Total For T16OM1										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.30866				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.44367				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	100.50197				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.13468				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.17790				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	101.13381				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.49261				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.16159				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.57218				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.18520				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	99.93796				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.49562				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	98.88450				0.00	0	22,000,00
Total TFS159 SPOT										0.00	0	22,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS159										0.00	0	22,000,00
TFS161 On 27/05/2022 Spot Bond					0.00000	101.08634				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.60568				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.27585				0.00	0	500,000,00
Total TFS163 SPOT										0.00	0	500,000,00
Total For TFS163										0.00	0	500,000,00
TFS164 On 22/10/2024 Spot Bond					0.00000	100.32717				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH13A3 On 21/08/2020 Spot Bond					0.00000	101.38732				0.00	0	
Total TH13A3 SPOT										0.00	0	
Total For TH13A3										0.00	0	
TH13A4 On 21/08/2020 Spot Bond			5.57000	104.53239	5.57000	104.51645				0.00	0	
Total TH13A4 SPOT										0.00	0	
Total For TH13A4										0.00	0	
TH13A7 On 21/08/2020 Spot Bond					0.00000	101.42340				0.00	0	
Total TH13A7 SPOT										0.00	0	
Total For TH13A7										0.00	0	
TH13A8 On 21/08/2020 Spot Bond			4.38500	104.71436	4.38500	104.70180				0.00	0	
Total TH13A8 SPOT										0.00	0	
Total For TH13A8										0.00	0	
TH13B1 On 21/08/2020 Spot Bond					0.00000	101.48579				0.00	0	
Total TH13B1 SPOT										0.00	0	
Total For TH13B1										0.00	0	
TH13B2 On 21/08/2020 Spot Bond					0.00000	101.48806				0.00	0	
Total TH13B2 SPOT										0.00	0	
Total For TH13B2										0.00	0	
TH13B3 On 21/08/2020 Spot Bond					0.00000	101.55390				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH13B3 SPOT										0.00	0	
Total For TH13B3										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	101.50392				0.00	0	
Total TH13B4 SPOT										0.00	0	
Total For TH13B4										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	101.47898				0.00	0	
Total TH13B5 SPOT										0.00	0	
Total For TH13B5										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	101.64470				0.00	0	
Total TH13C1 SPOT										0.00	0	
Total For TH13C1										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	101.66286				0.00	0	
Total TH13C2 SPOT										0.00	0	
Total For TH13C2										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	101.66740				0.00	0	
Total TH13C3 SPOT										0.00	0	
Total For TH13C3										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	101.71279				0.00	0	
Total TH13C4 SPOT										0.00	0	
Total For TH13C4										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	101.76953				0.00	0	
Total TH13C5 SPOT										0.00	0	
Total For TH13C5										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	102.39347				0.00	0	
Total TH13D1 SPOT										0.00	0	
Total For TH13D1										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	102.39347				0.00	0	
Total TH13D2 SPOT										0.00	0	
Total For TH13D2										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	102.46151				0.00	0	
Total TH13D3 SPOT										0.00	0	
Total For TH13D3										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	102.42749				0.00	0	
Total TH13D4 SPOT										0.00	0	
Total For TH13D4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH13D On 21/08/2020 Spot Bond					0.00000	102.43883				0.00	0	
Total TH13D5 SPOT										0.00	0	
Total For TH13D5										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.41529				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			5.00000	108.49618	5.00000	108.48163				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	102.21236				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			5.16000	107.21367	5.16000	107.19883				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.55373				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.73112				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.45841				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	102.27860				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	102.35715				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.59457				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.34757				0.00	0	
Total TH14D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	103.85430				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	103.43912				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	101.32374				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.34595				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	102.18572				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	101.36871				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.20445				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	101.28360				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.30638				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.41081				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.81926				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.90639				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.51750				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	102.12322				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.46302				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	103.72209				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.57911				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.94638				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.27231				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.31545				0.00	0	100,000,00
Total TH16A2 SPOT										0.00	0	100,000,00
Total For TH16A2										0.00	0	100,000,00
TH16A On 21/08/2024 Spot Bond			8.49000	104.05468	8.49000	104.03091				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.36994				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.44031				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D On 21/08/2024 Spot Bond					0.00000	101.92821				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	107.92500	10.00000	107.89600				0.00	0	
Total TL20/R207 SPOT										0.00	0	
Total For TL20/R207										0.00	0	
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TL21U SPOT										0.00	0	
Total For TL21U										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	101.05145				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.77030				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.77500	110.21167	5.77500	110.19462				0.00	0	427,500,0€
Total TL24 SPOT										0.00	0	427,500,0€
Total For TL24										0.00	0	427,500,0€
TL25 On 04/09/2024 Spot Bond			6.90500	113.50117	6.90500	113.48024				0.00	0	110,000,0€
Total TL25 SPOT										0.00	0	110,000,0€
Total For TL25										0.00	0	110,000,0€
TL26 On 25/11/2024 Spot Bond					0.00000	102.27307				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.26893				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.52000	105.68331	8.52000	105.65921				0.00	0	1,000,000,0€
Total TL28 SPOT										0.00	0	1,000,000,0€
Total For TL28										0.00	0	1,000,000,0€
TL29 On 24/04/2025 Spot Bond					0.00000	100.32871				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.31300				0.00	0	100,000,0€
Total TL30 SPOT										0.00	0	100,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For TL30									0.00	0	100,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.99933			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.01368			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TLC09 On 17/09/2020 Spot Bond					0.00000	100.77854			0.00	0	
Total TLC09 SPOT									0.00	0	
Total For TLC09									0.00	0	
TN20 On 17/09/2020 Spot Bond			4.10500	104.83733	4.10500	104.82558		667,965,600,000.00	162,720,000	3,367,990,00	
Total TN20 SPOT								667,965,600,000.00	162,720,000	3,367,990,00	
Total For TN20								667,965,600,000.00	162,720,000	3,367,990,00	
TN20/R On 17/09/2020 Spot Bond			100.00000	96.04062	100.00000	95.80112		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	60.89704	100.00000	60.76299		0.00	0	0	
Total TN21U SPOT								0.00	0	0	
Total For TN21U								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			6.75500	114.45073	6.75500	114.43007		3,225,512,500,000.00	477,500,000	14,109,700,00	
Total TN23 SPOT								3,225,512,500,000.00	477,500,000	14,109,700,00	
Total For TN23								3,225,512,500,000.00	477,500,000	14,109,700,00	
TN23/R On 06/11/2023 Spot Bond			100.00000	19.92625	100.00000	19.88238		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			9.11000	101.38982	9.11000	101.36501		4,499,623,954,000.00	493,921,400	43,871,033,30	
Total TN25 SPOT								4,499,623,954,000.00	493,921,400	43,871,033,30	
Total For TN25								4,499,623,954,000.00	493,921,400	43,871,033,30	
TN25/R On 19/08/2025 Spot Bond			100.00000	10.92243	100.00000	10.89812		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			9.47000	99.23277	9.47000	99.20782		668,635,032,000.00	70,605,600	10,478,149,30	
Total TN27 SPOT								668,635,032,000.00	70,605,600	10,478,149,30	
Total For TN27								668,635,032,000.00	70,605,600	10,478,149,30	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.13047	100.00000	11.10597		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.99000	100.63021	10.99000	100.60080				0.00	0	4,700,000.00
Total TN30 SPOT										0.00	0	4,700,000.00
Total For TN30										0.00	0	4,700,000.00
TN30/R On 09/10/2030 Spot Bond			8.00000	120.75370	8.00000	120.72782				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.76500	89.18307	12.76500	89.15293				0.00	0	6,100,000.00
Total TN40 SPOT										0.00	0	6,100,000.00
Total For TN40										0.00	0	6,100,000.00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.67055	10.75000	103.64089				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	107.92500	10.00000	107.89600				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0i On 30/11/2020 Spot Bond			6.01500	102.90407	6.01500	102.88742				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2A: On 14/12/2020 Spot Bond			5.50000	102.92732	5.50000	102.91210				0.00	0	
Total TRA2A3 SPOT										0.00	0	
Total For TRA2A3										0.00	0	
TRA2A: On 14/12/2020 Spot Bond			5.30000	5.30000	5.30000	102.99061				0.00	0	
Total TRA2A6 SPOT										0.00	0	
Total For TRA2A6										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.05773				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B: On 14/12/2020 Spot Bond					0.00000	101.09722				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA2C On 14/12/2020 Spot Bond					0.00000	101.76481				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.32608				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.73572				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D: On 14/12/2020 Spot Bond					0.00000	101.73572				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	99.97303				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.95714				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			5.71500	109.13196	5.71500	109.11525				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	99.97331				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.95756				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.96408				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.96522				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.09604				0.00	44,000,000	11,000,000
Total TRA4A2 SPOT										0.00	44,000,000	11,000,000

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 TRA4A2									0.00	44,000,000	11,000,000
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.51545			0.00	44,000,000	11,000,000
Total TRA4A3 SPOT									0.00	44,000,000	11,000,000
Total For TRA4A3									0.00	44,000,000	11,000,000
TRA4A: On 13/04/2024 Spot Bond			6.00500	110.86916	6.00500	113.49903		264,220,000,000.00	0.00	44,000,000	11,000,000
Total TRA4A4 SPOT								264,220,000,000.00		44,000,000	11,000,000
Total For TRA4A4								264,220,000,000.00		44,000,000	11,000,000
TRA4A: On 13/10/2020 Spot Bond					0.00000	100.44483			0.00	0	0
Total TRA4A5 SPOT									0.00	0	0
Total For TRA4A5									0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.49286			0.00	0	0
Total TRA4A6 SPOT									0.00	0	0
Total For TRA4A6									0.00	0	0
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.51545			0.00	0	0
Total TRA4A7 SPOT									0.00	0	0
Total For TRA4A7									0.00	0	0
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.85308	8.62000	102.82937			0.00	0	0
Total TRA4A8 SPOT									0.00	0	0
Total For TRA4A8									0.00	0	0
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.60063			0.00	0	0
Total TRA4B1 SPOT									0.00	0	0
Total For TRA4B1									0.00	0	0
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.60063			0.00	0	0
Total TRA4B2 SPOT									0.00	0	0
Total For TRA4B2									0.00	0	0
TRF02: On 06/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRF02U SPOT									0.00	0	0
Total For TRF02U									0.00	0	0
TRQ11: On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ11U SPOT									0.00	0	0
Total For TRQ11U									0.00	0	0
TRQ12: On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ12U SPOT									0.00	0	0
Total For TRQ12U									0.00	0	0
TRQ13: On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRQ13U SPOT										0.00	0	
Total For TRQ13U										0.00	0	
TRQ14I On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ14U SPOT										0.00	0	
Total For TRQ14U										0.00	0	
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSE03U SPOT										0.00	0	
Total For TSE03U										0.00	0	
TSG01I On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG01U SPOT										0.00	0	
Total For TSG01U										0.00	0	
TSG02I On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG02U SPOT										0.00	0	
Total For TSG02U										0.00	0	
TSG03I On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG03U SPOT										0.00	0	
Total For TSG03U										0.00	0	
TSG04I On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG04U SPOT										0.00	0	
Total For TSG04U										0.00	0	
TSG05I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG05U SPOT										0.00	0	
Total For TSG05U										0.00	0	
TSG06I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG06U SPOT										0.00	0	
Total For TSG06U										0.00	0	
TSG07I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG07U SPOT										0.00	0	
Total For TSG07U										0.00	0	
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	
TSP23£ On 13/08/2020 Spot Bond					0.00000	107.34066				0.00	0	
Total TSP235 SPOT										0.00	0	
Total For TSP235										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP238 On 08/10/2020 Spot Bond					0.00000	98.85640				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP240 On 12/11/2020 Spot Bond					0.00000	98.13406				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP242 On 10/09/2020 Spot Bond					0.00000	99.45273				0.00	0	
Total TSP242 SPOT										0.00	0	
Total For TSP242										0.00	0	
TSP243 On 04/03/2021 Spot Bond					0.00000	96.15207				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP244 On 18/03/2021 Spot Bond					0.00000	95.99046				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP245 On 08/04/2021 Spot Bond					0.00000	95.78254				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP246 On 22/10/2020 Spot Bond					0.00000	98.86220				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	96.04013				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP248 On 21/07/2021 Spot Bond					0.00000	95.57401				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP249 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.21088				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.26827				0.00	0	
Total TU1B11 SPOT										0.00	0	

Contract 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 TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.21130				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.38045				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC33 On 13/08/2020 Spot Bond					0.00000	101.27475				0.00	0	
Total TWC337 SPOT										0.00	0	
Total For TWC337										0.00	0	
TWC33 On 19/08/2020 Spot Bond					0.00000	101.17905				0.00	0	
Total TWC338 SPOT										0.00	0	
Total For TWC338										0.00	0	
TWC33 On 26/08/2020 Spot Bond					0.00000	100.98265				0.00	0	
Total TWC339 SPOT										0.00	0	
Total For TWC339										0.00	0	
TWC34 On 07/09/2020 Spot Bond					0.00000	100.86638				0.00	0	
Total TWC340 SPOT										0.00	0	
Total For TWC340										0.00	0	
TWC34 On 11/09/2020 Spot Bond					0.00000	100.81615				0.00	0	
Total TWC341 SPOT										0.00	0	
Total For TWC341										0.00	0	
TWC34 On 08/10/2020 Spot Bond					0.00000	100.40007				0.00	0	
Total TWC342 SPOT										0.00	0	
Total For TWC342										0.00	0	
TWC34 On 16/10/2020 Spot Bond					0.00000	100.27600				0.00	0	
Total TWC343 SPOT										0.00	0	
Total For TWC343										0.00	0	
TWC34 On 23/10/2020 Spot Bond					0.00000	100.18814				0.00	0	
Total TWC344 SPOT										0.00	0	
Total For TWC344										0.00	0	
TWC34 On 28/10/2020 Spot Bond					0.00000	100.62564				0.00	0	
Total TWC345 SPOT										0.00	0	
Total For TWC345										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.41500	107.05790	6.41500	107.03953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.62000	111.96994	9.62000	111.94135				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VCJA11 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	
VCJA21 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	
VCJA31 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	
VCJA41 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	
VCJA51 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	
VCJA61 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	
VCJA71 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA7U SPOT										0.00	0	
Total For VCJA7U										0.00	0	
VCJA81 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA8U SPOT										0.00	0	
Total For VCJA8U										0.00	0	
VCJA91 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA9U SPOT										0.00	0	
Total For VCJA9U										0.00	0	
VCJB11 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB1U SPOT										0.00	0	
Total For VCJB1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB2U SPOT										0.00	0	
Total For VCJB2U										0.00	0	
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB3U SPOT										0.00	0	
Total For VCJB3U										0.00	0	
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB4U SPOT										0.00	0	
Total For VCJB4U										0.00	0	
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB5U SPOT										0.00	0	
Total For VCJB5U										0.00	0	
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB6U SPOT										0.00	0	
Total For VCJB6U										0.00	0	
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB7U SPOT										0.00	0	
Total For VCJB7U										0.00	0	
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB8U SPOT										0.00	0	
Total For VCJB8U										0.00	0	
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB9U SPOT										0.00	0	
Total For VCJB9U										0.00	0	
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA1U SPOT										0.00	0	
Total For VCPA1U										0.00	0	
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA2U SPOT										0.00	0	
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	

Contract 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 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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VCPB7U SPOT										0.00	0	
Total For VCPB7U										0.00	0	
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB8U SPOT										0.00	0	
Total For VCPB8U										0.00	0	
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB9U SPOT										0.00	0	
Total For VCPB9U										0.00	0	
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA03U SPOT										0.00	0	
Total For VJA03U										0.00	0	
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA04U SPOT										0.00	0	
Total For VJA04U										0.00	0	
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA05U SPOT										0.00	0	
Total For VJA05U										0.00	0	
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA06U SPOT										0.00	0	
Total For VJA06U										0.00	0	
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA07U SPOT										0.00	0	
Total For VJA07U										0.00	0	
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA08U SPOT										0.00	0	
Total For VJA08U										0.00	0	
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA09U SPOT										0.00	0	
Total For VJA09U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA12U SPOT										0.00	0	
Total For VJA12U										0.00	0	
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB03U SPOT										0.00	0	
Total For VJB03U										0.00	0	
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB04U SPOT										0.00	0	
Total For VJB04U										0.00	0	
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB05U SPOT										0.00	0	
Total For VJB05U										0.00	0	
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB06U SPOT										0.00	0	
Total For VJB06U										0.00	0	
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB07U SPOT										0.00	0	
Total For VJB07U										0.00	0	
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB08U SPOT										0.00	0	
Total For VJB08U										0.00	0	
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB09U SPOT										0.00	0	
Total For VJB09U										0.00	0	
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB10U SPOT										0.00	0	
Total For VJB10U										0.00	0	
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB11U SPOT										0.00	0	
Total For VJB11U										0.00	0	
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB12U SPOT										0.00	0	
Total For VJB12U										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.14352				0.00	0	
Total VKE10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.34301				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.35195				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.27270				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.35529				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.97379				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.97264				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA03U SPOT										0.00	0	
Total For VPA03U										0.00	0	
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA04U SPOT										0.00	0	
Total For VPA04U										0.00	0	
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA05U SPOT										0.00	0	
Total For VPA05U										0.00	0	
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA06U SPOT										0.00	0	
Total For VPA06U										0.00	0	
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA07U SPOT										0.00	0	
Total For VPA07U										0.00	0	
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VPA08U SPOT										0.00	0	
Total For VPA08U										0.00	0	
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA09U SPOT										0.00	0	
Total For VPA09U										0.00	0	
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA10U SPOT										0.00	0	
Total For VPA10U										0.00	0	
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA11U SPOT										0.00	0	
Total For VPA11U										0.00	0	
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA12U SPOT										0.00	0	
Total For VPA12U										0.00	0	
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB03U SPOT										0.00	0	
Total For VPB03U										0.00	0	
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB04U SPOT										0.00	0	
Total For VPB04U										0.00	0	
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB05U SPOT										0.00	0	
Total For VPB05U										0.00	0	
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB06U SPOT										0.00	0	
Total For VPB06U										0.00	0	
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB07U SPOT										0.00	0	
Total For VPB07U										0.00	0	
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB08U SPOT										0.00	0	
Total For VPB08U										0.00	0	
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB09U SPOT										0.00	0	
Total For VPB09U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	
VR873L On 06/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR873U SPOT										0.00	0	
Total For VR873U										0.00	0	
VR874L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR874U SPOT										0.00	0	
Total For VR874U										0.00	0	
VR875L On 20/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR875U SPOT										0.00	0	
Total For VR875U										0.00	0	
VRI875 On 28/10/2020 Spot Bond					0.00000	100.17433				0.00	0	
Total VRI875 SPOT										0.00	0	

Contract 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 VRI875										0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	100.54870				0.00	0	
Total WHL01 SPOT										0.00	0	
Total For WHL01										0.00	0	
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL01U SPOT										0.00	0	
Total For WHL01U										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.58807				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL02U SPOT										0.00	0	
Total For WHL02U										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	99.20109				0.00	0	80,000,00
Total WHL03 SPOT										0.00	0	80,000,00
Total For WHL03										0.00	0	80,000,00
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL03U SPOT										0.00	0	
Total For WHL03U										0.00	0	
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL04U SPOT										0.00	0	
Total For WHL04U										0.00	0	
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL05U SPOT										0.00	0	
Total For WHL05U										0.00	0	
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL06U SPOT										0.00	0	
Total For WHL06U										0.00	0	
WHL07 On 26/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL07U SPOT										0.00	0	
Total For WHL07U										0.00	0	
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WRS2U SPOT										0.00	0	
Total For WRS2U										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.52500	105.30894	4.52500	105.29614				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/ On 28/05/2021 Spot Bond			100.00000	58.58789	100.00000	58.45893				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.53e+017	293,306,276,277	191,659,980,01
Total for SPOT :										1.53e+017	293,306,276,277	191,659,980,01
Total Futures										1.53e+017	293,306,282,089	191,660,944,81
Total Options										0.00	0	214,66
Grand Total:										1.53e+017	293,306,282,089	191,661,159,47