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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/09/2020

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	05/11/2020	Bond Future			11.86810	72.70195	11.99526	72.05378			0.00	0	35
ES33	On	04/02/2021	Bond Future			12.14456	73.44841	12.27734	72.79381			0.00	0	
ES33	On	06/05/2021	Bond Future			12.42398	70.45478	12.56319	69.79064			0.00	0	
ES33	On	05/08/2021	Bond Future			12.71935	71.21847	12.86499	70.54686			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/11/2020	Bond Future			12.28585	71.93510	12.40805	71.24691			0.00	0	4,75
ES42	On	04/02/2021	Bond Future			12.54349	72.67438	12.67134	71.97934			0.00	0	
ES42	On	06/05/2021	Bond Future			12.81380	69.18937	12.94837	68.48439			0.00	0	
ES42	On	05/08/2021	Bond Future			13.09202	69.93973	13.23319	69.22688			0.00	0	
Total ES42 Future												0.00	0	4,75
Total For ES42												0.00	0	4,75
I2025	On	05/11/2020	Bond Future			143.41813	143.41813	142.97674	142.97674			0.00	0	4,14
I2025	On	04/02/2021	Bond Future			143.43079	143.43079	142.98514	142.98514			0.00	0	
I2025	On	06/05/2021	Bond Future			144.98990	144.98990	144.53420	144.53420			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	05/08/2021	Bond Future			145.07816	145.07816	144.61677	144.61677			0.00	0	
Total I2025 Future												0.00	0	4,14
Total For I2025												0.00	0	4,14
I2029	On	05/11/2020	Bond Future			102.57536	102.57536	102.30920	102.30920			0.00	0	5,00
I2029	On	04/02/2021	Bond Future			103.65366	103.65366	103.38496	103.38496			0.00	0	
I2029	On	06/05/2021	Bond Future			103.65125	103.65125	103.37588	103.37588			0.00	0	
I2029	On	05/08/2021	Bond Future			104.79862	104.79862	104.51981	104.51981			0.00	0	
Total I2029 Future												0.00	0	5,00
Total For I2029												0.00	0	5,00
I2033	On	05/11/2020	Bond Future			96.91025	96.91025	96.89036	96.89036			2,907,307.50	30	10,62
I2033	On	04/02/2021	Bond Future			97.92890	97.92890	97.90909	97.90909			0.00	0	
I2033	On	06/05/2021	Bond Future			97.78872	97.78872	97.76513	97.76513			0.00	0	
I2033	On	05/08/2021	Bond Future			98.87110	98.87110	98.84684	98.84684			0.00	0	
Total I2033 Future												2,907,307.50	30	10,62
Total For I2033												2,907,307.50	30	10,62
I2038	On	05/11/2020	Bond Future			107.82447	107.82447	107.94779	107.94779			0.00	0	11,10
I2038	On	04/02/2021	Bond Future			107.27618	107.27618	107.40109	107.40109			0.00	0	
I2038	On	06/05/2021	Bond Future			108.44254	108.44254	108.56467	108.56467			0.00	0	
I2038	On	05/08/2021	Bond Future			107.93670	107.93670	108.05982	108.05982			0.00	0	
Total I2038 Future												0.00	0	11,10
Total For I2038												0.00	0	11,10
I2046	On	05/11/2020	Bond Future			96.03739	96.03739	95.85269	95.85269			0.00	0	16,15
I2046	On	04/02/2021	Bond Future			97.04698	97.04698	96.86064	96.86064			0.00	0	
I2046	On	06/05/2021	Bond Future			96.32796	96.32796	96.13605	96.13605			0.00	0	
I2046	On	05/08/2021	Bond Future			97.39442	97.39442	97.19997	97.19997			0.00	0	
Total I2046 Future												0.00	0	16,15
Total For I2046												0.00	0	16,15
I2050	On	05/11/2020	Bond Future			98.36406	98.36406	98.61668	98.61668			0.00	0	14,15
I2050	On	04/02/2021	Bond Future			97.52482	97.52482	97.78027	97.78027			0.00	0	
I2050	On	06/05/2021	Bond Future			98.58510	98.58510	98.83979	98.83979			0.00	0	
I2050	On	05/08/2021	Bond Future			97.76615	97.76615	98.02313	98.02313			0.00	0	
Total I2050 Future												0.00	0	14,15
Total For I2050												0.00	0	14,15
R186	On	05/11/2020	Bond Future			7.36417	119.27004	7.52296	118.43140		8.00	3,578,101.20	30	90,65
R186	On	04/02/2021	Bond Future			7.54539	115.21553	7.71336	114.36866		7.81	0.00	0	
R186	On	06/05/2021	Bond Future			7.73658	116.44104	7.91562	115.58092		7.51	0.00	0	
R186	On	05/08/2021	Bond Future			7.94509	112.42164	8.13554	111.55184		7.24	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186 Future												3,578,101.20	30	90,74	
R186	On	05/11/2020	Bond Future	7.00	Call			568.66000	0.56866	794,470	7.82		0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			935.70000	0.93570	673,170	8.17		0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			2,587.19000	2.58719	3,163,300	8.17		0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.34	Put			358.44000	0.35844	239,190	8.56		0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			4,553.62000	4.55362	5,273,010	8.56		0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			8,718.44000	8.71844	9,543,580	8.69		0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			30.26000	0.03026	16,760	8.69		0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.65	Call			5,912.85000	5.91285	6,686,470	8.69		0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			177.07000	0.17707	112,050	8.69		0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			5,957.58000	5.95758	6,732,630	8.69		0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			172.56000	0.17256	108,970	8.69		0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			5,868.19000	5.86819	6,640,360	8.69		0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			181.68000	0.18168	115,210	8.69		0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Put			5,687.80000	5.68780	4,928,780	7.70		0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Call			146.58000	0.14658	226,200	7.70		0.00	0	8
R186	On	05/11/2020	Bond Future	7.50	Put			1,669.14000	1.66914	1,268,050	8.00		0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			1,548.36000	1.54836	1,985,910	8.00		0.00	0	8
R186	On	05/11/2020	Bond Future	8.00	Put			696.51000	0.69651	488,710	8.28		0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			3,170.00000	3.17000	3,800,840	8.28		0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			3,360.17000	3.36017	2,747,340	7.82		0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			3,131.05000	3.13105	3,659,960	7.90		0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			1,704.14000	1.70414	1,386,180	7.90		0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.16	Call			3,637.01000	3.63701	4,206,710	7.99		0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			1,423.51000	1.42351	1,146,340	7.99		0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			3,669.56000	3.66956	4,241,720	8.00		0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			1,407.13000	1.40713	1,132,420	8.00		0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			3,604.31000	3.60431	4,171,560	7.98		0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			1,439.76000	1.43976	1,160,140	7.98		0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			12,771.89000	12.77189	13,602,260	8.06		0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			118.56000	0.11856	88,810	8.06		0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			12,811.15000	12.81115	13,641,910	8.06		0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			116.79000	0.11679	87,430	8.06		0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			12,732.64000	12.73264	13,562,610	8.06		0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			120.36000	0.12036	90,210	8.06		0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			4,377.81000	4.37781	4,934,360	7.41		0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			2,159.26000	2.15926	1,846,010	7.41		0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,320.58000	4.32058	4,873,580	7.40		0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			2,190.67000	2.19067	1,873,870	7.40		0.00	0	

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	05/08/2021	Bond Future	8.62	Call			4,348.96000	4.34896	4,903,740	7.40	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			2,174.71000	2.17471	1,859,690	7.40	0.00	0	
Total R186 Option												0.00	0	28,23
Total For R186												3,578,101.20	30	118,97
R197	On	05/11/2020	Bond Future			314.22601	314.22601	314.18156	314.18156			0.00	0	2,90
R197	On	04/02/2021	Bond Future			309.74692	309.74692	309.70291	309.70291			0.00	0	
R197	On	06/05/2021	Bond Future			313.11439	313.11439	313.05862	313.05862			0.00	0	
R197	On	05/08/2021	Bond Future			308.64892	308.64892	308.59117	308.59117			0.00	0	
Total R197 Future												0.00	0	2,90
Total For R197												0.00	0	2,90
R202	On	05/11/2020	Bond Future			217.34115	217.34115	217.52026	217.52026			0.00	0	8,15
R202	On	04/02/2021	Bond Future			215.49229	215.49229	215.67393	215.67393			0.00	0	
R202	On	06/05/2021	Bond Future			217.83478	217.83478	218.01058	218.01058			0.00	0	
R202	On	05/08/2021	Bond Future			216.03334	216.03334	216.20988	216.20988			0.00	0	
Total R202 Future												0.00	0	8,15
Total For R202												0.00	0	8,15
R2023	On	05/11/2020	Bond Future			4.49278	108.56374	4.63057	108.25245		1.80	0.00	0	34,35
R2023	On	04/02/2021	Bond Future			4.54476	109.67822	4.70090	109.36400		1.87	0.00	0	
R2023	On	06/05/2021	Bond Future			4.57951	106.93714	4.76088	106.61569		1.79	0.00	0	
R2023	On	05/08/2021	Bond Future			4.61784	108.09581	4.83086	107.77045		1.53	0.00	0	
Total R2023 Future												0.00	0	34,35
R2023	On	05/11/2020	Bond Future	7.47	Call			6,166.63000	6.16663	6,477,920	2.77	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			0.00000	0.00000	0,000	2.77	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			6,124.80000	6.12480	6,436,090	2.77	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			0.00000	0.00000	0,000	2.77	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			6,145.71000	6.14571	6,457,000	2.77	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			0.00000	0.00000	0,000	2.77	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			17.34000	0.01734	10,310	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,244.14000	3.24414	3,551,530	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			16.81000	0.01681	9,980	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,206.60000	3.20660	3,513,600	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			17.88000	0.01788	10,660	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			3,225.37000	3.22537	3,532,560	2.36	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,820.46000	4.82046	5,140,890	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			2.30000	0.00230	1,280	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,837.02000	4.83702	5,157,480	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			2.23000	0.00223	1,240	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,803.90000	4.80390	5,124,300	2.12	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	06/05/2021	Bond Future	7.56	Put			2.37000	0.00237	1,320	2.12	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,080.02000	1.08002	1,309,810	1.58	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			353.17000	0.35317	257,600	1.58	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,058.41000	1.05841	1,286,270	1.58	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			361.77000	0.36177	264,270	1.58	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,069.20000	1.06920	1,298,020	1.58	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			357.45000	0.35745	260,910	1.58	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	34,35
R2030	On	05/11/2020	Bond Future			9.26974	94.43616	9.42193	93.55902		13.77	326,465,805.12	3,457	91,68
R2030	On	04/02/2021	Bond Future			9.47640	91.40165	9.63533	90.51572		13.55	0.00	0	
R2030	On	06/05/2021	Bond Future			9.69204	92.37415	9.85877	91.47545		12.97	0.00	0	
R2030	On	05/08/2021	Bond Future			9.92628	89.36997	10.10102	88.46122		12.46	0.00	0	
Total R2030 Future												326,465,805.12	3,457	91,68
R2030	On	05/11/2020	Bond Future	9.39	Call			2,085.11000	2.08511	2,533,650	13.70	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			2,268.23000	2.26823	1,839,630	13.70	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			2,113.61000	2.11361	2,565,830	13.70	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Call			2,896.67000	2.89667	3,437,870	13.89	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Put			1,602.47000	1.60247	1,266,530	13.89	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.99	Call			4,167.21000	4.16721	4,812,580	14.27	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Put			4,180.62000	4.18062	3,558,860	13.27	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			886.87000	0.88687	1,142,250	13.27	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	9.86	Call			3,656.74000	3.65674	4,265,140	14.11	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			2,297.40000	2.29740	1,865,120	13.69	0.00	0	
R2030	On	05/11/2020	Bond Future	9.60	Call			0.00000	0.00000	3,253,470	13.85	0.00	0	
R2030	On	05/11/2020	Bond Future	9.60	Put			0.00000	0.00000	1,363,800	13.85	4,091,400.00	3,000	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			4,224.02000	4.22402	3,598,870	13.26	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			870.27000	0.87027	1,122,260	13.26	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.61	Call			2,762.51000	2.76251	3,289,990	13.86	0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Put			987.79000	0.98779	756,020	14.27	0.00	0	5,00
R2030	On	05/11/2020	Bond Future	8.36	Put			6,664.30000	6.66430	5,901,750	13.03	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			309.13000	0.30913	423,720	13.03	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	9.23	Put			2,767.17000	2.76717	2,279,230	13.58	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			1,659.19000	1.65919	2,048,390	13.58	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call			6,236.43000	6.23643	6,985,820	14.96	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			1,191.98000	1.19198	923,240	14.11	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.10	Put			8,163.20000	8.16320	7,354,450	13.03	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			165.45000	0.16545	233,840	13.03	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.04	Put			3,446.19000	3.44619	2,888,070	13.42	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	05/11/2020	Bond Future	9.04	Call			1,224.08000	1.22408	1,543,100	13.42	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	10.06	Call			4,453.12000	4.45312	5,116,780	14.36	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			1,693.55000	1.69355	1,343,890	13.86	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put			4,765.16000	4.76516	4,100,650	13.17	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			687.53000	0.68753	900,160	13.17	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.03	Put			3,484.74000	3.48474	2,922,980	13.42	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			1,203.51000	1.20351	1,518,890	13.42	0.00	0	15,4
R2030	On	05/11/2020	Bond Future	10.37	Call			5,787.60000	5.78760	6,519,300	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			482.66000	0.48266	354,910	14.96	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.34	Put			6,775.61000	6.77561	6,008,890	13.03	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			295.34000	0.29534	405,760	13.03	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	9.40	Put			2,239.33000	2.23933	1,814,410	13.70	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			2,056.83000	2.05683	2,501,690	13.69	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			561.92000	0.56192	416,480	14.81	0.00	0	8,00
R2030	On	05/11/2020	Bond Future	10.06	Put			892.00000	0.89200	678,520	14.36	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	8.53	Put			5,750.41000	5.75041	5,027,850	13.05	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			450.31000	0.45031	604,890	13.05	0.00	0	15,4
R2030	On	04/02/2021	Bond Future	8.37	Call			768.43000	0.76843	942,970	12.94	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			4,833.06000	4.83306	4,286,880	13.16	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			1,919.01000	1.91901	2,258,760	13.16	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			8,196.06000	8.19606	7,482,870	12.94	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			758.23000	0.75823	930,970	12.94	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			5,851.25000	5.85125	5,242,010	13.00	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,420.63000	1.42063	1,697,320	13.00	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			4,994.07000	4.99407	5,589,770	13.91	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			1,935.72000	1.93572	1,645,490	13.91	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call			2,004.45000	2.00445	2,354,130	13.18	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			4,687.98000	4.68798	4,151,730	13.18	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,026.33000	2.02633	2,378,510	13.19	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Put			9,034.94000	9.03494	8,294,300	12.94	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			608.88000	0.60888	754,170	12.94	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.37	Put			8,144.92000	8.14492	7,433,530	12.94	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			4,652.35000	4.65235	4,118,600	13.19	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			1,982.93000	1.98293	2,330,130	13.18	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			4,724.02000	4.72402	4,185,290	13.18	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Put			4,546.14000	4.54614	4,019,860	13.21	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call			2,092.39000	2.09239	2,452,040	13.21	0.00	0	1,60
R2030	On	06/05/2021	Bond Future	11.71	Call			10,181.30000	10.18130	10,938,770	13.90	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			10,143.79000	10.14379	10,900,190	13.90	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			3,423.39000	3.42339	3,036,870	12.99	0.00	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
R2030	On	06/05/2021	Bond Future	9.15	Put		6.09071000	6.09071	5,525,430	12.46	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		2,188.17000	2.18817	2,521,590	12.46	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		4,044.06000	4.04406	4,533,070	12.92	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		3,716.94000	3.71694	3,307,250	12.92	0.00	0	7(
R2030	On	06/05/2021	Bond Future	11.70	Put		954.15000	0.95415	811,850	13.90	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		945.22000	0.94522	803,990	13.90	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		10,106.32000	10.10632	10,861,640	13.90	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		963.16000	0.96316	819,780	13.90	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		6,672.41000	6.67241	7,304,380	13.59	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		2,111.07000	2.11107	1,844,340	13.59	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call		2,330.03000	2.33003	2,677,650	12.50	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		5,837.45000	5.83745	5,286,370	12.50	0.00	0	7(
R2030	On	06/05/2021	Bond Future	7.97	Put		11,573.87000	11.57387	10,812,100	12.38	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		672.66000	0.67266	809,590	12.38	0.00	0	7(
R2030	On	06/05/2021	Bond Future	10.04	Call		4,387.11000	4.38711	4,899,290	12.99	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		5,067.19000	5.06719	5,605,650	12.56	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		3,489.51000	3.48951	3,119,220	12.56	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		5,096.56000	5.09656	5,636,680	12.57	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		3,468.43000	3.46843	3,099,800	12.57	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		5,125.67000	5.12567	5,667,460	12.58	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		3,447.13000	3.44713	3,080,170	12.58	0.00	0	
Total R2030 Option											4,091,400.00	3,000	123,50
Total For R2030											330,557,205.12	6,457	215,15
R2032	On	05/11/2020	Bond Future			10.20727	87.90784	10.34924	87.05609	16.88	351,631.36	4	118,05
R2032	On	04/02/2021	Bond Future			10.42912	88.81064	10.57705	87.95043	15.89	0.00	0	(
R2032	On	06/05/2021	Bond Future			10.65730	85.61046	10.81216	84.73797	15.86	0.00	0	
R2032	On	05/08/2021	Bond Future			10.89781	86.53843	11.05955	85.65619	14.53	0.00	0	
Total R2032 Future											351,631.36	4	118,15
R2032	On	05/11/2020	Bond Future	9.76	Call		1,070.50000	1.07050	1,322,660	16.37	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		4,682.33000	4.68233	4,082,740	16.37	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call		1,088.89000	1.08889	1,344,110	16.38	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Put		5,381.52000	5.38152	4,737,540	16.19	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Call		817.27000	0.81727	1,025,040	16.19	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call		4,854.88000	4.85488	5,477,410	17.94	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Put		6,245.98000	6.24598	5,556,290	16.01	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call		585.61000	0.58561	747,670	16.01	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call		5,234.41000	5.23441	5,876,940	18.11	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		4,727.08000	4.72708	4,124,440	16.36	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put		8,129.91000	8.12991	7,370,830	15.83	0.00	0	

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	9.11	Call			289.88000	0.28988	382,550	15.83	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	9.77	Put			4,637.72000	4.63772	4,041,190	16.38	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call			1,052.18000	1.05218	1,301,290	16.36	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put			1,027.22000	1.02722	818,000	18.11	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	10.99	Put			1,150.28000	1.15028	921,060	17.94	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Put			9,187.69000	9.18769	8,403,110	15.83	0.00	0	
R2032	On	05/11/2020	Bond Future	8.94	Call			197.41000	0.19741	264,580	15.83	0.00	0	1,00
R2032	On	04/02/2021	Bond Future	9.63	Put			7,167.17000	7.16717	6,552,500	15.20	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			1,414.14000	1.41414	1,655,540	15.19	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put			7,259.40000	7.25940	6,640,590	15.19	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			966.38000	0.96638	1,147,700	15.10	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			4,425.13000	4.42513	4,928,280	16.17	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			3,037.88000	3.03788	2,680,820	16.17	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.62	Call			1,431.13000	1.43113	1,674,600	15.20	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			7,213.19000	7.21319	6,596,450	15.20	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			1,448.25000	1.44825	1,693,790	15.20	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put			11,740.69000	11.74069	10,988,080	15.10	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			503.66000	0.50366	611,260	15.10	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put			8,866.02000	8.86602	8,187,130	15.10	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			8,726.82000	8.72682	9,381,760	17.00	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			1,928.24000	1.92824	1,710,690	17.00	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Put			5,916.20000	5.91620	5,420,630	15.55	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			3,158.43000	3.15843	3,535,350	15.55	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call			8,761.73000	8.76173	9,417,940	17.00	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			1,913.39000	1.91339	1,697,110	17.00	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			8,796.68000	8.79668	9,454,140	17.00	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			1,898.64000	1.89864	1,683,610	17.00	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			10,413.12000	10.41312	11,122,620	17.00	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			1,323.78000	1.32378	1,160,790	17.00	0.00	0	70
R2032	On	05/08/2021	Bond Future	11.35	Call			5,648.05000	5.64805	6,164,230	14.82	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			4,095.42000	4.09542	3,729,360	14.82	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			5,678.88000	5.67888	6,196,550	14.83	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			4,073.51000	4.07351	3,708,940	14.83	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			5,709.77000	5.70977	6,228,930	14.84	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			4,051.71000	4.05171	3,688,630	14.84	0.00	0	
Total R2032 Option												0.00	0	15,87
Total For R2032												351,631.36	4	134,00
R2035	On	05/11/2020	Bond Future			10.93883	86.95805	11.05502	86.22373		19.17	260,874.15	3	106,50
R2035	On	04/02/2021	Bond Future			11.17390	87.85070	11.29507	87.10905		17.96	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future			11.40690	84.31058	11.53371	83.55796	17.85	0.00	0	
R2035	On	05/08/2021	Bond Future			11.65552	85.22433	11.78800	84.46322	16.25	0.00	0	
Total R2035 Future											260,874.15	3	106,57
R2035	On	05/11/2020	Bond Future	10.33	Call			996.86000	0.99686	1,181,490	18.23	0.00	0
R2035	On	05/11/2020	Bond Future	10.33	Put			5,736.88000	5.73688	5,187,190	18.23	0.00	0
R2035	On	05/11/2020	Bond Future	10.34	Call			1,014.71000	1.01471	1,201,740	18.25	0.00	0
R2035	On	05/11/2020	Bond Future	10.34	Put			5,686.73000	5.68673	5,139,440	18.25	0.00	0
R2035	On	05/11/2020	Bond Future	10.32	Call			979.10000	0.97910	1,161,330	18.22	0.00	0
R2035	On	05/11/2020	Bond Future	10.32	Put			5,787.20000	5.78720	5,235,110	18.22	0.00	0
R2035	On	04/02/2021	Bond Future	10.14	Call			1,343.84000	1.34384	1,525,450	16.96	0.00	0
R2035	On	04/02/2021	Bond Future	10.14	Put			8,828.13000	8.82813	8,268,090	16.96	0.00	0
R2035	On	04/02/2021	Bond Future	11.14	Call			3,633.25000	3.63325	3,991,630	17.86	0.00	0
R2035	On	04/02/2021	Bond Future	11.14	Put			4,584.14000	4.58414	4,200,870	17.86	0.00	0
R2035	On	04/02/2021	Bond Future	10.05	Call			1,216.32000	1.21632	1,384,410	16.96	0.00	0
R2035	On	04/02/2021	Bond Future	10.05	Put			9,324.54000	9.32454	8,750,980	16.96	0.00	0
R2035	On	04/02/2021	Bond Future	10.06	Call			1,230.04000	1.23004	1,399,600	16.96	0.00	0
R2035	On	04/02/2021	Bond Future	10.06	Put			9,268.63000	9.26863	8,696,540	16.96	0.00	0
R2035	On	04/02/2021	Bond Future	10.04	Call			1,202.72000	1.20272	1,369,340	16.96	0.00	0
R2035	On	04/02/2021	Bond Future	10.04	Put			9,380.65000	9.38065	8,805,620	16.96	0.00	0
R2035	On	06/05/2021	Bond Future	11.55	Call			4,957.13000	4.95713	5,357,070	17.89	0.00	0
R2035	On	06/05/2021	Bond Future	11.55	Put			4,861.19000	4.86119	4,508,510	17.89	0.00	0
R2035	On	06/05/2021	Bond Future	12.77	Call			9,167.64000	9.16764	9,717,320	19.12	0.00	0
R2035	On	06/05/2021	Bond Future	12.77	Put			2,335.39000	2.33539	2,132,450	19.12	0.00	0
R2035	On	06/05/2021	Bond Future	10.81	Put			7,395.00000	7.39500	6,931,750	17.24	0.00	0
R2035	On	06/05/2021	Bond Future	10.81	Call			2,959.49000	2.95949	3,248,860	17.24	0.00	0
R2035	On	06/05/2021	Bond Future	11.32	Call			4,285.12000	4.28512	4,651,530	17.70	0.00	0
R2035	On	06/05/2021	Bond Future	11.32	Put			5,559.40000	5.55940	5,173,190	17.70	0.00	0
R2035	On	06/05/2021	Bond Future	10.24	Put			10,025.44000	10.02544	9,479,720	16.97	0.00	0
R2035	On	06/05/2021	Bond Future	10.24	Call			1,845.04000	1.84504	2,051,940	16.97	0.00	0
R2035	On	06/05/2021	Bond Future	12.37	Call			7,749.55000	7.74955	8,255,210	18.91	0.00	0
R2035	On	06/05/2021	Bond Future	12.37	Put			3,031.50000	3.03150	2,784,540	18.91	0.00	0
R2035	On	06/05/2021	Bond Future	12.35	Call			7,675.20000	7.67520	8,178,630	18.88	0.00	0
R2035	On	06/05/2021	Bond Future	12.35	Put			3,065.20000	3.06520	2,816,010	18.88	0.00	0
R2035	On	06/05/2021	Bond Future	12.02	Call			6,484.51000	6.48451	6,948,420	18.39	0.00	0
R2035	On	06/05/2021	Bond Future	12.02	Put			3,690.49000	3.69049	3,401,780	18.39	0.00	0
R2035	On	06/05/2021	Bond Future	12.36	Call			7,712.36000	7.71236	8,216,900	18.90	0.00	0
R2035	On	06/05/2021	Bond Future	12.36	Put			3,048.31000	3.04831	2,800,230	18.90	0.00	0
R2035	On	05/08/2021	Bond Future	5.31	Call			1.92000	0.00192	2,380	15.39	0.00	0
R2035	On	05/08/2021	Bond Future	5.31	Put			53,629.39000	53.62939	52,868,740	15.39	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	5.29	Call			1.84000	0.00184	2,280	15.39	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put			53,862.60000	53.86260	53,101,930	15.39	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call			1.88000	0.00188	2,330	15.39	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put			53,745.93000	53.74593	52,985,270	15.39	0.00	0	
Total R2035 Option												0.00	0	8,62
Total For R2035												260,874.15	3	115,20
R2037	On	05/11/2020	Bond Future			11.19419	82.37141	11.32058	81.58634		20.37	988,456.92	12	139,17
R2037	On	04/02/2021	Bond Future			11.42181	78.96276	11.55352	78.16989		20.14	0.00	0	
R2037	On	06/05/2021	Bond Future			11.65581	79.80316	11.79360	78.99902		19.04	0.00	0	
R2037	On	05/08/2021	Bond Future			11.90735	76.41257	12.05140	75.59935		18.33	0.00	0	
Total R2037 Future												988,456.92	12	139,11
R2037	On	05/11/2020	Bond Future	10.18	Call			474.55000	0.47455	586,920	18.95	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put			8,011.16000	8.01116	7,338,460	18.95	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call			483.66000	0.48366	597,800	18.95	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put			7,949.56000	7.94956	7,278,630	18.95	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call			465.57000	0.46557	576,200	18.95	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put			8,072.98000	8.07298	7,398,540	18.95	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			6,645.57000	6.64557	6,136,090	19.45	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call			1,332.52000	1.33252	1,526,280	19.06	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			9,447.38000	9.44738	8,837,230	19.06	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			1,248.81000	1.24881	1,433,090	19.06	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call			1,527.45000	1.52745	1,742,570	19.06	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call			12,171.30000	12.17130	12,870,060	21.70	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			680.30000	0.68030	586,190	21.70	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call			2,263.56000	2.26356	2,546,950	19.45	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			1,221.78000	1.22178	1,402,940	19.06	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			9,503.49000	9.50349	8,891,780	19.06	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			9,060.03000	9.06003	8,460,920	19.06	0.00	0	7
R2037	On	04/02/2021	Bond Future	9.65	Put			13,342.51000	13.34251	12,648,960	19.06	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			578.56000	0.57856	677,880	19.06	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.28	Call			1,235.24000	1.23524	1,417,960	19.06	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			3,067.48000	3.06748	2,762,990	20.73	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			5,495.44000	5.49544	5,983,820	20.73	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call			5,252.14000	5.25214	5,729,010	20.62	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			3,224.04000	3.22404	2,908,040	20.62	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put			8,365.72000	8.36572	7,787,970	19.06	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			9,391.47000	9.39147	8,782,880	19.06	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			3,461.30000	3.46130	3,172,730	19.87	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			7,048.83000	7.04883	7,565,650	19.89	0.00	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
R2037	On	06/05/2021	Bond Future	12.44	Put		3,442.58000	3.44258	3,155,260	19.89	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		6,978.76000	6.97876	7,493,080	19.86	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		3,480.12000	3.48012	3,190,300	19.86	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		7,013.77000	7.01377	7,529,340	19.87	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		5,980.41000	5.98041	6,446,620	18.60	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		4,771.57000	4.77157	4,424,560	18.60	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		6,011.46000	6.01146	6,478,970	18.61	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		4,748.04000	4.74804	4,402,330	18.61	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		5,949.69000	5.94969	6,414,600	18.58	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		4,795.50000	4.79550	4,447,190	18.58	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											988,456.92	12	140,41
R2040	On	05/11/2020	Bond Future			11.39379	83.95063	11.51510	83.16042	21.29	2,014,815.12	24	72,65
R2040	On	04/02/2021	Bond Future			11.62107	80.30790	11.74762	79.50987	21.01	0.00	0	
R2040	On	06/05/2021	Bond Future			11.85437	81.16267	11.98692	80.35320	19.67	0.00	0	
R2040	On	05/08/2021	Bond Future			12.10518	77.53652	12.24392	76.71795	18.87	0.00	0	
Total R2040 Future											2,014,815.12	24	72,65
R2040	On	05/11/2020	Bond Future	11.50	Call		2,955.66000	2.95566	3,354,540	21.29	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		3,053.34000	3.05334	2,662,010	21.29	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call		3,647.43000	3.64743	4,099,240	21.57	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		2,466.73000	2.46673	2,128,330	21.57	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		14,995.85000	14.99585	14,225,270	19.58	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		66.76000	0.06676	86,390	19.58	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put		11,069.35000	11.06935	10,337,450	19.58	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		229.98000	0.22998	288,290	19.58	0.00	0	2,38
R2040	On	05/11/2020	Bond Future	11.00	Put		4,989.12000	4.98912	4,459,740	20.52	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call		1,545.55000	1.54555	1,806,380	20.52	0.00	0	2,38
R2040	On	05/11/2020	Bond Future	9.73	Put		13,134.63000	13.13463	12,377,860	19.58	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		121.51000	0.12151	154,950	19.58	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put		9,425.32000	9.42532	8,723,620	19.58	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Call		375.88000	0.37588	464,390	19.58	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.31	Call		441.17000	0.44117	542,340	19.58	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		8,880.94000	8.88094	8,191,900	19.58	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		449.92000	0.44992	552,750	19.58	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		8,813.94000	8.81394	8,126,560	19.58	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		432.55000	0.43255	532,080	19.58	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		8,948.17000	8.94817	8,257,490	19.58	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		10,293.87000	10.29387	9,671,150	19.75	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		1,202.61000	1.20261	1,374,870	19.75	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2040	On	04/02/2021	Bond Future	10.40	Put		10,415.65000	10.41565	9,789,880	19.75		0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		813.93000	0.81393	940,010	19.75		0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		4,342.58000	4.34258	4,759,680	21.00		0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		4,390.26000	4.39026	4,009,330	21.00		0.00	0	80
R2040	On	04/02/2021	Bond Future	10.41	Call		1,216.17000	1.21617	1,389,960	19.75		0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		10,354.65000	10.35465	9,730,410	19.75		0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		1,229.85000	1.22985	1,405,160	19.75		0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		1,000.18000	1.00018	1,149,030	19.75		0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		3,817.27000	3.81727	4,203,020	20.81		0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		4,941.06000	4.94106	4,528,780	20.81		0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		16,179.60000	16.17960	15,453,820	19.75		0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		416.10000	0.41610	488,350	19.75		0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		12,544.12000	12.54412	11,872,170	19.75		0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		16,804.81000	16.80481	16,072,220	19.75		0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		370.22000	0.37022	435,660	19.75		0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		11,419.78000	11.41978	10,770,600	19.75		0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		4,006.73000	4.00673	3,692,250	20.16		0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		6,604.13000	6.60413	7,096,440	20.13		0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		4,051.86000	4.05186	3,734,700	20.13		0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call		6,638.68000	6.63868	7,132,330	20.15		0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		4,029.11000	4.02911	3,713,290	20.15		0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		6,673.54000	6.67354	7,168,530	20.16		0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Call		6,277.26000	6.27726	6,749,070	19.08		0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		4,916.55000	4.91655	4,569,790	19.08		0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		6,308.41000	6.30841	6,781,530	19.09		0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		4,890.94000	4.89094	4,545,490	19.09		0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		6,245.87000	6.24587	6,716,370	19.07		0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		4,941.99000	4.94199	4,593,920	19.07		0.00	0	
Total R2040 Option											0.00	0	18,60	
Total For R2040											2,014,815.12	24	91,31	
R2044	On	05/11/2020	Bond Future			11.49482	80.29780	11.62129	79.48041	22.29		963,573.60	12	49,34
R2044	On	04/02/2021	Bond Future			11.71661	76.74273	11.84867	75.91716	21.99		0.00	0	
R2044	On	06/05/2021	Bond Future			11.94405	77.55959	12.08245	76.72244	20.61		0.00	0	
R2044	On	05/08/2021	Bond Future			12.18849	74.01954	12.33350	73.17299	19.79		0.00	0	
Total R2044 Future											963,573.60	12	49,34	
R2044	On	05/11/2020	Bond Future	10.35	Call		394.04000	0.39404	489,810	20.55		0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put		9,336.69000	9.33669	8,615,070	20.55		0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call		402.06000	0.40206	499,460	20.55		0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put		9,267.63000	9.26763	8,547,640	20.55		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	05/11/2020	Bond Future	10.04	Call		201.81000	0.20181	256,040	20.55	0.00	0	5
R2044	On	05/11/2020	Bond Future	9.34	Put		17,393.01000	17.39301	16,585,980	20.55	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put		3,676.51000	3.67651	3,224,370	22.20	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put		14,132.87000	14.13287	13,342,690	20.55	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put		9,406.00000	9.40600	8,682,780	20.55	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call		1,474.22000	1.47422	1,735,030	21.60	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put		5,218.43000	5.21843	4,661,850	21.60	0.00	0	5
R2044	On	05/11/2020	Bond Future	10.04	Put		11,592.46000	11.59246	10,829,300	20.55	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		6.63000	0.00663	9,100	20.55	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	10.02	Put		11,745.24000	11.74524	10,979,960	20.55	0.00	0	5
R2044	On	05/11/2020	Bond Future	9.34	Call		31.43000	0.03143	41,790	20.55	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Call		1,734.30000	1.73430	2,025,910	21.80	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put		4,720.56000	4.72056	4,194,780	21.80	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call		2,434.39000	2.43439	2,799,640	22.20	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call		167.35000	0.16735	213,460	20.55	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call		2,290.61000	2.29061	2,641,710	22.13	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call		91.89000	0.09189	119,100	20.55	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.97	Put		12,130.83000	12.13083	11,360,500	20.55	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		171.38000	0.17138	218,440	20.55	0.00	0	30
R2044	On	05/11/2020	Bond Future	8.87	Put		21,755.43000	21.75543	20,940,510	20.55	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call		386.15000	0.38615	480,320	20.55	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put		3,863.07000	3.86307	3,396,780	22.13	0.00	0	30
R2044	On	05/11/2020	Bond Future	10.02	Call		192.69000	0.19269	244,800	20.55	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.29	Put		17,840.15000	17.84015	17,031,770	20.55	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call		26.97000	0.02697	35,980	20.55	0.00	0	30
R2044	On	05/11/2020	Bond Future	9.96	Put		12,208.55000	12.20855	11,437,270	20.55	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Put		16,365.73000	16.36573	15,614,700	20.72	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		412.17000	0.41217	486,710	20.72	0.00	0	20
R2044	On	04/02/2021	Bond Future	10.04	Put		13,496.38000	13.49638	12,786,200	20.72	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		696.31000	0.69631	811,700	20.72	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		1,022.16000	1.02216	1,179,570	20.72	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		11,380.00000	11.38000	10,711,840	20.72	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		1,763.89000	1.76389	2,003,100	20.84	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		8,483.70000	8.48370	7,897,340	20.84	0.00	0	20
R2044	On	04/02/2021	Bond Future	10.29	Call		951.75000	0.95175	1,100,430	20.72	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		11,773.49000	11.77349	11,096,600	20.72	0.00	0	20
R2044	On	04/02/2021	Bond Future	10.36	Call		1,034.25000	1.03425	1,193,140	20.72	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		11,315.18000	11.31518	10,648,500	20.72	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		1,046.45000	1.04645	1,206,830	20.72	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		11,250.58000	11.25058	10,585,390	20.72	0.00	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
R2044	On	06/05/2021	Bond Future	12.44	Call		6,361.33000	6.36133	6,860,820	21.13	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		4,271.68000	4.27168	3,934,020	21.13	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		6,394.91000	6.39491	6,895,790	21.14	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		4,248.29000	4.24829	3,912,020	21.14	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		6,327.80000	6.32780	6,825,890	21.11	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		4,295.20000	4.29520	3,956,140	21.11	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		6,364.32000	6.36432	6,856,490	20.16	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		4,907.56000	4.90756	4,553,180	20.16	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		6,395.98000	6.39598	6,889,460	20.17	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		4,883.45000	4.88345	4,530,380	20.17	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		6,427.67000	6.42767	6,922,460	20.19	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		4,859.45000	4.85945	4,507,690	20.19	0.00	0	
Total R2044 Option											0.00	0	12,34
Total For R2044											963,573.60	12	61,66
R2048	On	05/11/2020	Bond Future			11.46824	79.11319	11.58445	78.34953	22.92	1,977,829.75	25	111,78
R2048	On	04/02/2021	Bond Future			11.68881	79.92535	11.81032	79.15404	21.34	0.00	0	
R2048	On	06/05/2021	Bond Future			11.90672	76.36400	12.03413	75.58171	21.09	0.00	0	
R2048	On	05/08/2021	Bond Future			12.13870	77.19166	12.27217	76.40060	19.06	0.00	0	
Total R2048 Future											1,977,829.75	25	111,78
R2048	On	05/11/2020	Bond Future	10.03	Call		207.99000	0.20799	258,550	21.06	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		11,669.33000	11.66933	10,956,230	21.06	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Call		212.89000	0.21289	264,480	21.06	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		11,591.02000	11.59102	10,878,950	21.06	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		203.19000	0.20319	252,720	21.06	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		11,747.89000	11.74789	11,033,760	21.06	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Put		5,409.59000	5.40959	4,879,910	22.08	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call		1,426.30000	1.42630	1,660,280	22.08	0.00	0	98
R2048	On	05/11/2020	Bond Future	10.00	Put		11,905.65000	11.90565	11,189,540	21.06	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call		193.84000	0.19384	241,390	21.06	0.00	0	98
R2048	On	04/02/2021	Bond Future	10.75	Put		8,886.95000	8.88695	8,325,260	20.06	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		1,645.75000	1.64575	1,855,370	20.06	0.00	0	2,58
R2048	On	04/02/2021	Bond Future	11.50	Put		5,483.92000	5.48392	5,060,780	21.06	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		3,485.53000	3.48553	3,833,700	21.06	0.00	0	2,58
R2048	On	04/02/2021	Bond Future	10.47	Call		1,210.11000	1.21011	1,375,250	20.06	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		10,572.34000	10.57234	9,966,170	20.06	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		1,224.10000	1.22410	1,390,750	20.06	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		10,508.94000	10.50894	9,904,280	20.06	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		1,196.22000	1.19622	1,359,870	20.06	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		10,635.97000	10.63597	10,028,310	20.06	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	06/05/2021	Bond Future	12.35	Call		6,259.30000	6.25930	6,720,110	21.49	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		4,382.46000	4.38246	4,060,980	21.49	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		6,292.97000	6.29297	6,755,120	21.50	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		4,358.13000	4.35813	4,037,990	21.50	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		6,225.68000	6.22568	6,685,160	21.48	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		4,406.93000	4.40693	4,084,120	21.48	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		6,358.54000	6.35854	6,815,380	19.33	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		4,930.10000	4.93010	4,595,880	19.33	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		6,294.16000	6.29416	6,748,510	19.30	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		4,979.09000	4.97909	4,642,380	19.30	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		6,326.33000	6.32633	6,781,930	19.31	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		4,954.53000	4.95453	4,619,070	19.31	0.00	0	
Total R2048 Option											0.00	0	7,08
Total For R2048											1,977,829.75	25	118,86
R208	On	05/11/2020	Bond Future			3.53577	101.98206	3.40564	102.03266	0.17	0.00	0	7,5
Total R208 Future											0.00	0	7,52
R208	On	05/11/2020	Bond Future	4.78	Call		531.90000	0.53190	481,330	0.36	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put		0.01000	0.00001	0,040	0.36	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call		535.75000	0.53575	485,180	0.36	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put		0.01000	0.00001	0,040	0.36	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call		528.05000	0.52805	477,480	0.36	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		0.01000	0.00001	0,040	0.36	0.00	0	
Total R208 Option											0.00	0	7,52
Total For R208											0.00	0	7,52
R209	On	05/11/2020	Bond Future			10.81867	66.80696	10.94457	66.11925	21.38	0.00	0	26,3
R209	On	04/02/2021	Bond Future			11.02098	67.49306	11.15165	66.79848	20.19	0.00	0	
R209	On	06/05/2021	Bond Future			11.22742	65.07092	11.36360	64.36662	20.43	0.00	0	1,4
R209	On	05/08/2021	Bond Future			11.44284	65.77628	11.58445	65.06405	18.86	0.00	0	
Total R209 Future											0.00	0	27,75
R209	On	05/11/2020	Bond Future	10.01	Call		602.80000	0.60280	736,300	20.45	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put		5,968.30000	5.96830	5,414,090	20.45	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call		613.80000	0.61380	749,200	20.45	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put		5,918.58000	5.91858	5,366,270	20.45	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call		591.87000	0.59187	723,480	20.44	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put		6,018.16000	6.01816	5,462,060	20.44	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call		1,349.95000	1.34995	1,541,150	19.38	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		7,201.80000	7.20180	6,698,420	19.38	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		1,364.01000	1.36401	1,556,720	19.38	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		7,156.11000	7.15611	6,654,240	19.38	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/02/2021	Bond Future	10.10	Call		1,335.98000	1.33598	1,525,680	19.38	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		7,247.65000	7.24765	6,742,770	19.38	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Put		8,046.33000	8.04633	7,564,580	19.54	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		1,939.85000	1.93985	2,162,400	19.54	0.00	0	3,00
R209	On	06/05/2021	Bond Future	11.25	Call		4,051.83000	4.05183	4,412,800	20.43	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		4,638.56000	4.63856	4,295,230	20.43	0.00	0	3,00
R209	On	06/05/2021	Bond Future	12.25	Call		6,960.19000	6.96019	7,440,300	21.90	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		2,640.02000	2.64002	2,415,830	21.90	0.00	0	3,00
R209	On	06/05/2021	Bond Future	12.23	Call		6,896.26000	6.89626	7,374,360	21.86	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		2,668.74000	2.66874	2,442,540	21.86	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		6,928.12000	6.92812	7,407,230	21.88	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		2,654.24000	2.65424	2,429,050	21.88	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		6,864.44000	6.86444	7,341,530	21.85	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		2,683.32000	2.68332	2,456,110	21.85	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		5,300.77000	5.30077	5,709,420	19.18	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		4,238.79000	4.23879	3,935,210	19.18	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		5,328.50000	5.32850	5,738,290	19.19	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		4,217.89000	4.21789	3,915,450	19.19	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		5,273.33000	5.27333	5,680,840	19.16	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		4,260.04000	4.26004	3,955,320	19.16	0.00	0	
Total R209 Option											0.00	0	9,00
Total For R209											0.00	0	36,75
R210	On	05/11/2020	Bond Future			189.67848	189.67848	189.25727	189.25727		183,988,125.60	970	2,24
R210	On	04/02/2021	Bond Future			191.67254	191.67254	191.24742	191.24742		0.00	0	
R210	On	06/05/2021	Bond Future			191.06665	191.06665	190.63001	190.63001		0.00	0	
R210	On	05/08/2021	Bond Future			193.18175	193.18175	192.73944	192.73944		0.00	0	
Total R210 Future											183,988,125.60	970	2,24
Total For R210											183,988,125.60	970	2,24
R212	On	05/11/2020	Bond Future			168.86288	168.86288	168.84361	168.84361		0.00	0	6,96
R212	On	04/02/2021	Bond Future			168.36018	168.36018	168.34115	168.34115		0.00	0	
R212	On	06/05/2021	Bond Future			170.19045	170.19045	170.16506	170.16506		0.00	0	
R212	On	05/08/2021	Bond Future			169.76349	169.76349	169.73708	169.73708		0.00	0	
Total R212 Future											0.00	0	6,96
Total For R212											0.00	0	6,96
R213	On	05/11/2020	Bond Future			9.76840	83.62032	9.91007	82.82719	15.87	334,481.28	4	16,46
R213	On	04/02/2021	Bond Future			9.98071	84.47873	10.12832	83.67766	14.98	0.00	0	
R213	On	06/05/2021	Bond Future			10.19196	81.84794	10.34628	81.03539	15.03	0.00	0	
R213	On	05/08/2021	Bond Future			10.41814	82.73486	10.57923	81.91321	13.86	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R213 Future											334,481.28	4	16,46
R213	On	05/11/2020	Bond Future	9.60	Call		1,441.25000	1.44125	1,755,010	15.54	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put		3,190.41000	3.19041	2,711,040	15.54	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call		1,463.36000	1.46336	1,780,300	15.55	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put		3,155.34000	3.15534	2,679,150	15.55	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call		1,419.35000	1.41935	1,729,930	15.53	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put		3,225.74000	3.22574	2,743,190	15.53	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call		1,601.47000	1.60147	1,867,230	14.42	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put		5,657.31000	5.65731	5,122,000	14.42	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		1,619.51000	1.61951	1,887,340	14.43	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		5,617.88000	5.61788	5,084,640	14.43	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		1,583.76000	1.58376	1,847,460	14.42	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		5,697.13000	5.69713	5,159,760	14.42	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		1,359.25000	1.35925	1,191,900	16.11	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		9,002.77000	9.00277	9,649,060	16.11	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		1,347.86000	1.34786	1,181,600	16.11	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		8,934.02000	8.93402	9,578,130	16.11	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		1,370.71000	1.37071	1,202,270	16.11	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call		8,968.38000	8.96838	9,613,580	16.11	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		5,122.76000	5.12276	5,601,050	14.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		3,766.53000	3.76653	3,423,170	14.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		5,151.72000	5.15172	5,631,430	14.15	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		3,745.99000	3.74599	3,404,050	14.15	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		5,094.18000	5.09418	5,571,040	14.13	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		3,787.49000	3.78749	3,442,700	14.13	0.00	0	
Total R213 Option											0.00	0	
Total For R213											334,481.28	4	16,46
R214	On	05/11/2020	Bond Future			11.09098	64.48508	11.21173	63.81642	22.97	0.00	0	20,05
R214	On	04/02/2021	Bond Future			11.29304	65.14705	11.41865	64.47167	21.63	0.00	0	
R214	On	06/05/2021	Bond Future			11.49195	62.56284	11.62295	61.87804	21.91	0.00	0	
R214	On	05/08/2021	Bond Future			11.70251	63.24092	11.83898	62.54840	20.16	0.00	0	
Total R214 Future											0.00	0	20,05
R214	On	05/11/2020	Bond Future	10.25	Call		608.09000	0.60809	734,230	21.90	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put		6,268.85000	6.26885	5,726,330	21.90	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call		619.32000	0.61932	747,290	21.91	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put		6,217.09000	6.21709	5,676,400	21.91	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call		597.52000	0.59752	721,900	21.90	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put		6,321.37000	6.32137	5,777,090	21.90	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call		1,335.87000	1.33587	1,515,330	20.74	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/02/2021	Bond Future	10.32	Put		7,670.96000	7.67096	7,175,040	20.74	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		1,349.91000	1.34991	1,530,810	20.74	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		7,622.73000	7.62273	7,128,250	20.74	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		1,321.93000	1.32193	1,499,960	20.74	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		7,719.37000	7.71937	7,222,020	20.74	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		6,220.02000	6.22002	6,661,490	22.55	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		3,060.28000	3.06028	2,816,950	22.55	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		6,250.75000	6.25075	6,693,270	22.57	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		3,043.57000	3.04357	2,801,290	22.57	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		6,189.33000	6.18933	6,629,730	22.53	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		3,077.10000	3.07710	2,832,700	22.53	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		5,336.68000	5.33668	5,730,660	20.45	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		4,437.77000	4.43777	4,139,230	20.45	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		5,364.05000	5.36405	5,759,120	20.46	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		4,416.12000	4.41612	4,118,670	20.46	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		5,309.35000	5.30935	5,702,230	20.43	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		4,459.52000	4.45952	4,159,880	20.43	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	20,05
Total for Bond											527,922,401.60	7,571	1,197,55
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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			713.76500	713.76500	707.81900	707.81900				0.00	0	1,0
GOVI On 04/02/2021 GOVI			721.08700	721.08700	715.08200	715.08200				0.00	0	
GOVI On 06/05/2021 GOVI			728.74700	728.74700	722.65200	722.65200				0.00	0	

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			736.55600	736.55600	730.39200	730.39200			0.00	0	
Total GOVI Future												0.00	0	1,0'
GOVI	On	05/11/2020	GOVI	737.84	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/11/2020	GOVI	737.84	Put			300,210.00000	30.02100	240,750,000		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			300,310.00000	30.03100	240,850,000		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			300,110.00000	30.01100	240,650,000		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			358,680.00000	35.86800	298,630,000		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			358,780.00000	35.87800	298,730,000		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			358,580.00000	35.85800	298,530,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			439,820.00000	43.98200	500,770,000		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			439,720.00000	43.97200	500,670,000		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			439,620.00000	43.96200	500,570,000		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			112,620.00000	11.26200	174,260,000		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			112,520.00000	11.25200	174,160,000		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			112,420.00000	11.24200	174,060,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	1,0'
Total for GOVI												0.00	0	1,0'
AL37	On	05/11/2020	Index Future			754.99200	754.99200	749.73000	749.73000			0.00	0	
AL37	On	04/02/2021	Index Future			762.73700	762.73700	757.42300	757.42300			0.00	0	
AL37	On	06/05/2021	Index Future			770.83900	770.83900	765.44100	765.44100			0.00	0	
AL37	On	05/08/2021	Index Future			779.10000	779.10000	773.64000	773.64000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/11/2020	Index Future			825.15800	825.15800	817.49500	817.49500			0.00	0	
AL7T	On	04/02/2021	Index Future			833.62300	833.62300	825.88200	825.88200			0.00	0	
AL7T	On	06/05/2021	Index Future			842.47800	842.47800	834.62600	834.62600			0.00	0	
AL7T	On	05/08/2021	Index Future			851.50600	851.50600	843.56600	843.56600			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 05/11/2020 Index Future			722.49000	722.49000	716.47900	716.47900				0.00	0	20
ALBI On 04/02/2021 Index Future			729.90200	729.90200	723.83000	723.83000				0.00	0	
ALBI On 06/05/2021 Index Future			737.65500	737.65500	731.49300	731.49300				0.00	0	
ALBI On 05/08/2021 Index Future			745.56000	745.56000	739.32800	739.32800				0.00	0	
Total ALBI Future										0.00	0	20
Total For ALBI										0.00	0	20
IGOV On 05/11/2020 Index Future			260.27700	260.27700	260.27200	260.27200				0.00	0	1,2
IGOV On 04/02/2021 Index Future			263.01000	263.01000	263.00600	263.00600				0.00	0	
IGOV On 06/05/2021 Index Future			265.86800	265.86800	265.85400	265.85400				0.00	0	
IGOV On 05/08/2021 Index Future			268.77900	268.77900	268.76400	268.76400				0.00	0	
Total IGOV Future										0.00	0	1,21
Total For IGOV										0.00	0	1,21
Total for Index										0.00	0	1,42
JIBAR f On 16/09/2020 Jibar Future			3.44500	96.55500	3.45500	96.54500				0.00	0	10,00
JIBAR f On 21/10/2020 Jibar Future			3.47500	96.52500	3.52500	96.47500				0.00	0	
JIBAR f On 18/11/2020 Jibar Future			3.49000	96.51000	3.54000	96.46000				0.00	0	
JIBAR f On 15/12/2020 Jibar Future			3.49000	96.51000	3.53000	96.47000				0.00	0	30,0
JIBAR f On 20/01/2021 Jibar Future			3.51000	96.49000	3.56000	96.44000				0.00	0	
JIBAR f On 17/02/2021 Jibar Future			3.53000	96.47000	3.58000	96.42000				0.00	0	
JIBAR f On 17/03/2021 Jibar Future			3.54500	96.45500	3.58500	96.41500				0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.65500	96.34500	3.69500	96.30500				0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.79000	96.21000	3.84000	96.16000				0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			3.99000	96.01000	4.03000	95.97000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.15500	95.84500	4.19500	95.80500				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.38000	95.62000	4.41000	95.59000				0.00	0	
Total Jibar Future										0.00	0	70,01
Total For JIBAR FUTURE										0.00	0	70,01
Total for Jibar										0.00	0	70,01
5Y STN On 21/12/2021 Interest Rate Swap			90.63000	90.63000	90.70000	90.70000				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 :										527,922,401.60	7,571	1,270,04
AA06 On 15/04/2021 Spot Bond					0.00000	100.53743				0.00	0	
Total AA06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			5.33500	106.14065	5.33500	106.12538				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	108.34600	10.00000	108.31700				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	100.00000	11.37000	99.96886				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	100.03171	11.81000	100.00000				0.00	0	
Total AB020U SPOT										0.00	0	
Total For AB020U										0.00	0	
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB021U SPOT										0.00	0	
Total For AB021U										0.00	0	
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB023U SPOT										0.00	0	
Total For AB023U										0.00	0	
AB024L On 05/05/2021 Spot Bond			100.00000	67.18875	100.00000	67.04086				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	52.67949	100.00000	52.56352				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AB028U SPOT										0.00	0	
Total For AB028U										0.00	0	
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB029U SPOT										0.00	0	
Total For AB029U										0.00	0	
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB030U SPOT										0.00	0	
Total For AB030U										0.00	0	
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB031U SPOT										0.00	0	
Total For AB031U										0.00	0	
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB032U SPOT										0.00	0	
Total For AB032U										0.00	0	
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB033U SPOT										0.00	0	
Total For AB033U										0.00	0	
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB034U SPOT										0.00	0	
Total For AB034U										0.00	0	
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB035U SPOT										0.00	0	
Total For AB035U										0.00	0	
ABC12L On 25/11/2020 Spot Bond			10.00000	108.56100	10.00000	108.53200				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.97000	294.31845	3.97000	294.23535			79,400,000,000.00		20,000,000	10,000,000
Total ABCPI3 SPOT									79,400,000,000.00		20,000,000	10,000,000
Total For ABCPI3									79,400,000,000.00		20,000,000	10,000,000
ABF001 On 13/09/2026 Spot Bond					0.00000	99.85455				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF002 On 18/07/2024 Spot Bond					0.00000	101.78546				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF004 On 30/06/2026 Spot Bond			9.65000	100.80530	9.65000	101.68782				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.03009				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF19U On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABF19U SPOT										0.00	0	
Total For ABF19U										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.27992				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.96224				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.38983				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.68141				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	103.03925				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.09267				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.69715				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.29095				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN24 On 17/10/2020 Spot Bond					0.00000	100.75249				0.00	0	
Total ABFN24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABFN24									0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.09484			0.00	0	
Total ABFN25 SPOT									0.00	0	
Total For ABFN25									0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.94209			0.00	0	
Total ABFN26 SPOT									0.00	0	
Total For ABFN26									0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.23048			0.00	0	
Total ABFN27 SPOT									0.00	0	
Total For ABFN27									0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	99.87386			0.00	0	
Total ABFN28 SPOT									0.00	0	
Total For ABFN28									0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	99.79820			0.00	0	
Total ABFN29 SPOT									0.00	0	
Total For ABFN29									0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	100.92885			0.00	0	
Total ABFN30 SPOT									0.00	0	
Total For ABFN30									0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.21292			0.00	150,000,000	50,000,000
Total ABFN31 SPOT									0.00	150,000,000	50,000,000
Total For ABFN31									0.00	150,000,000	50,000,000
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.81170			0.00	0	
Total ABFN32 SPOT									0.00	0	
Total For ABFN32									0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.22672			0.00	0	
Total ABFN33 SPOT									0.00	0	
Total For ABFN33									0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.73609			0.00	0	
Total ABFN34 SPOT									0.00	0	
Total For ABFN34									0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.97105			0.00	0	
Total ABFN35 SPOT									0.00	0	
Total For ABFN35									0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.21254			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	100.33914				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3i On 23/04/2022 Spot Bond					0.00000	100.61856				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3i On 16/09/2022 Spot Bond					0.00000	101.62372				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4i On 16/09/2024 Spot Bond					0.00000	100.44895				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.46607				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4i On 16/09/2029 Spot Bond					0.00000	100.07688				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4i On 14/10/2022 Spot Bond					0.00000	100.74240				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4i On 14/10/2024 Spot Bond					0.00000	100.76181				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4i On 14/10/2026 Spot Bond					0.00000	100.77573				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4i On 24/06/2025 Spot Bond					0.00000	101.06969				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.11605				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.12209				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	99.99990				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.28495				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	99.72483				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.15000	4.15000	4.15000	143.37969				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	53.51376	100.00000	53.38597				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.68000	7.68000	7.68000	130.43607				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	13.47501	100.00000	13.44300				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	98.66588				0.00	3,113,000	3,113,000
Total ABKS1 SPOT										0.00	3,113,000	3,113,000
Total For ABKS1										0.00	3,113,000	3,113,000
ABN05 On 18/04/2021 Spot Bond			3.26000	211.96730	3.26000	211.91151				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.88000	3.88000	3.88000	136.44224				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.66000	4.66000	4.66000	178.24615				0.00	0	
Total ABN62 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.95000	4.95000	4.95000	203.09496				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.17500	6.17500	6.17500	103.64975				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.35500	7.35500	7.35500	117.72819				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.83500	4.83500	4.83500	103.94292				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			7.36500	7.36500	7.36500	117.67371				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.22500	106.83565	4.22500	106.82345				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			5.57000	109.50047	5.57000	109.48414				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			4.89000	103.70523	4.89000	103.69147				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.99500	112.82210	4.99500	112.80697				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.92000	118.18178	6.92000	118.15993				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.13000	116.75916	8.13000	116.73387				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			5.41500	116.64941	5.41500	116.63247				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.24000	107.33913	7.24000	107.31839				0.00	0	16,110,00
Total ABS7 SPOT										0.00	0	16,110,00
Total For ABS7										0.00	0	16,110,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.35745	100.00000	9.33685				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.14000	3.14000	3.14000	301.52371				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.50000	166.50011	1.50000	166.46423				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			10.23000	10.23000	10.23000	103.78777				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ACIF1U SPOT										0.00	0	
Total For ACIF1U										0.00	0	
ACL08L On 25/11/2020 Spot Bond			10.00000	108.56100	10.00000	108.53200				0.00	0	
Total ACL089/JIBAR SPOT										0.00	0	
Total For ACL089/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
ACL097 On 20/12/2025 Spot Bond					0.00000	101.33791				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.29805				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	
ACL128 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	
ACL129 On 20/09/2021 Spot Bond					0.00000	101.24843				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	108.56100	10.00000	108.53200				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	101.25443				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.62736				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	101.28301				0.00	0	
Total ACL187 SPOT										0.00	0	
Total For ACL187										0.00	0	
ACL188 On 20/09/2020 Spot Bond					0.00000	101.28824				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.29429				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.29429				0.00	0	
Total ACL194 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.32821				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.32821				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	101.05873				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.23050				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.65692				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	101.22250				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	101.19258				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.14231				0.00	2,260,000,000	2,130,000,000
Total AECI01 SPOT										0.00	2,260,000,000	2,130,000,000
Total For AECI01										0.00	2,260,000,000	2,130,000,000
AECI02 On 11/09/2023 Spot Bond					0.00000	101.42038				0.00	800,000,000	400,000,000
Total AECI02 SPOT										0.00	800,000,000	400,000,000
Total For AECI02										0.00	800,000,000	400,000,000
AECI03 On 21/11/2022 Spot Bond					0.00000	100.17654				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total AECI03 SPOT									0.00	0	
Total For AECI03									0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.17830			0.00	0	
Total AECI04 SPOT									0.00	0	
Total For AECI04									0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.02016			0.00	0	
Total AGL01 SPOT									0.00	0	
Total For AGL01									0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	97.80361			0.00	0	
Total AGL02 SPOT									0.00	0	
Total For AGL02									0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	93.96970			0.00	0	
Total AGL03 SPOT									0.00	0	
Total For AGL03									0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.80449			0.00	0	
Total AGT01 SPOT									0.00	0	
Total For AGT01									0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	98.04718			0.00	0	
Total AGT02 SPOT									0.00	0	
Total For AGT02									0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	96.59981			0.00	0	200,000,0€
Total AGT03 SPOT									0.00	0	200,000,0€
Total For AGT03									0.00	0	200,000,0€
AHF2A On 18/07/2021 Spot Bond					0.00000	100.71882			0.00	0	
Total AHF2A3 SPOT									0.00	0	
Total For AHF2A3									0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.71882			0.00	0	
Total AHF2B3 SPOT									0.00	0	
Total For AHF2B3									0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.82894			0.00	0	
Total AHF2C3 SPOT									0.00	0	
Total For AHF2C3									0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.70049			0.00	0	
Total AHF3A5 SPOT									0.00	0	
Total For AHF3A5									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF3A On 18/04/2022 Spot Bond					0.00000	100.69437				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.76171				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.82900				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.04894				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.11605				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.38177				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.18328				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			5.86500	111.09457	5.86500	111.07712				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.19384				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.20791				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.30606				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.54730				0.00	0	
Total AHF6A1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.71255				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.19377				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.20783				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.30586				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			6.36500	116.82205	6.36500	116.80205				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.86500	113.65089	5.86500	113.63304				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			11.65000	93.16893	11.65000	93.14026				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.09000	176.51168	5.09000	176.45659				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
AIRP1L On 28/08/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIRP1U SPOT										0.00	0	
Total For AIRP1U										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	100.78339				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.55434				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.18400				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.37408				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.70270				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	99.88457				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond					0.00000	101.13982				0.00	0	
Total APF11 SPOT										0.00	0	
Total For APF11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF12 On 24/02/2022 Spot Bond					0.00000	100.17613				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS133U SPOT										0.00	0	
Total For AS133U										0.00	0	
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS139U SPOT										0.00	0	
Total For AS139U										0.00	0	
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS167U SPOT										0.00	0	
Total For AS167U										0.00	0	
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS168U SPOT										0.00	0	
Total For AS168U										0.00	0	
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS221U SPOT										0.00	0	
Total For AS221U										0.00	0	
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS224U SPOT										0.00	0	
Total For AS224U										0.00	0	
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS248U SPOT										0.00	0	
Total For AS248U										0.00	0	
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS249U SPOT										0.00	0	
Total For AS249U										0.00	0	
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS266U SPOT										0.00	0	
Total For AS266U										0.00	0	
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS288U SPOT										0.00	0	
Total For AS288U										0.00	0	
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS294U SPOT										0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			5.20000	220.06147	5.20000	219.99211				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03L On 07/12/2033 Spot Bond			5.21500	197.78137	5.21500	197.71896				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN08L On 20/09/2020 Spot Bond					0.00000	101.16860				0.00	0	
Total ASN080 SPOT										0.00	0	
Total For ASN080										0.00	0	
ASN08L On 03/09/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN084 SPOT										0.00	0	
Total For ASN084										0.00	0	
ASN08L On 01/10/2020 Spot Bond					0.00000	133.32613				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	
Total For ASN091										0.00	0	
ASN09L On 21/10/2020 Spot Bond					0.00000	100.74753				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN09(On 10/11/2020 Spot Bond					0.00000	100.35855				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09(On 20/12/2020 Spot Bond					0.00000	98.76773				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN111 On 02/12/2020 Spot Bond					0.00000	100.01480				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11(On 07/03/2021 Spot Bond					0.00000	99.94189				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN11(On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12(On 20/12/2020 Spot Bond					0.00000	101.72667				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13(On 20/12/2020 Spot Bond					0.00000	101.70675				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			2.23000	164.84085	2.23000	164.80208				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	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14(On 20/06/2021 Spot Bond					0.00000	96.17804				0.00	0	
Total ASN145 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.50507				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.51083				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.27500	164.73931	2.27500	164.70037				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	52.54311				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.01537				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.30000	170.92516	5.30000	170.87084				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.37168				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.22422				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN163 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	
ASN164 On 20/06/2021 Spot Bond					0.00000	101.66898				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN165 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	
ASN172 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	
ASN176 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	
ASN177 On 20/06/2022 Spot Bond					0.00000	101.43194				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN181 On 30/06/2022 Spot Bond					0.00000	101.13220				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN194 On 31/01/2038 Spot Bond			5.35000	96.32286	5.35000	96.29220				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN195 On 20/06/2022 Spot Bond					0.00000	101.12879				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN196 On 20/06/2022 Spot Bond					0.00000	101.14515				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN203 On 20/06/2022 Spot Bond					0.00000	101.24746				0.00	10,000,000	11,400,000
Total ASN204 SPOT										0.00	10,000,000	11,400,000
Total For ASN204										0.00	10,000,000	11,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20(On 24/08/2021 Spot Bond					0.00000	100.18843				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20(On 24/08/2025 Spot Bond					0.00000	100.21368				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21(On 29/08/2022 Spot Bond					0.00000	100.01652				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25(On 29/05/2021 Spot Bond					0.00000	100.01234				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26(On 20/06/2023 Spot Bond					0.00000	101.42796				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27(On 20/06/2023 Spot Bond					0.00000	101.13130				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27(On 15/08/2023 Spot Bond					0.00000	100.25219				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27(On 20/08/2048 Spot Bond					0.00000	100.21370				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	100.19313				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	99.83252				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	101.16867				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	101.21853				0.00	0	
Total ASN300 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.54751				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/01/2021 Spot Bond					0.00000	101.30600				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.67500	4.67500	4.67500	95.65804				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.32500	5.32500	5.32500	86.42786				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.15627				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.31422				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.36487				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	101.16465				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.46000	94.93442	5.46000	94.90391				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.23844				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 12/02/2021 Spot Bond					0.00000	100.38063				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34 On 12/02/2021 Spot Bond					0.00000	100.38063				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN344 On 20/06/2024 Spot Bond					0.00000	101.12875				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	101.20168				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	101.18859				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.18859				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.01639				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	101.41789				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	101.16662				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	101.20850				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 29/10/2021 Spot Bond					0.00000	100.59807				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2021 Spot Bond					0.00000	101.29842				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2021 Spot Bond					0.00000	101.29842				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38(On 20/12/2022 Spot Bond					0.00000	101.39999				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38(On 20/12/2024 Spot Bond					0.00000	101.17659				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39(On 20/11/2020 Spot Bond					0.00000	100.19024				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39(On 17/12/2025 Spot Bond					0.00000	101.24997				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40(On 20/12/2024 Spot Bond					0.00000	101.16861				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41(On 20/12/2024 Spot Bond					0.00000	101.36801				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41(On 05/12/2020 Spot Bond					0.00000	99.94458				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42(On 29/10/2020 Spot Bond					0.00000	100.61761				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42(On 20/12/2024 Spot Bond					0.00000	101.45372				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 17/06/2021 Spot Bond					0.00000	101.09860				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44(On 17/06/2021 Spot Bond					0.00000	101.09860				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44(On 22/06/2023 Spot Bond					0.00000	101.10010				0.00	0	
Total ASN449 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.13392				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.28654				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.97986				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	100.89038				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.75472				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.76138				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond					0.00000	101.19825				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond					0.00000	101.25129				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond					0.00000	100.92663				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond					0.00000	101.07556				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.52714				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.61262				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond					0.00000	100.98285				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond					0.00000	100.93748				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.32235				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.25654				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.18425				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.11266				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	97.88500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	100.26211				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	36,200,000.00
Total ASN489 SPOT										0.00	0	36,200,000.00
Total For ASN489										0.00	0	36,200,000.00
ASN49: On 02/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000.00		5,000,000,000	5,000,000,000	
Total ASN490 SPOT								10,000,000,000,000.00		5,000,000,000	5,000,000,000	
Total For ASN490								10,000,000,000,000.00		5,000,000,000	5,000,000,000	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW18 On 05/12/2020 Spot Bond					0.00000	100.06082				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.59500	103.58034	4.59500	103.56745				0.00	0	2,000,000.00
Total BAW19 SPOT										0.00	0	2,000,000.00
Total For BAW19										0.00	0	2,000,000.00
BAW21 On 24/03/2022 Spot Bond			5.42500	109.83128	5.42500	109.81531				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	104.12496	9.30000	104.09924				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	99.94187				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW26U SPOT										0.00	0	
Total For BAW26U										0.00	0	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW27U SPOT										0.00	0	
Total For BAW27U										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.69184				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.14406				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	99.94850				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.96371				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW32U										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.66046				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.51292				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.74565				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.53061				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.50114				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.51300				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.06500	8.06500	8.06500	109.11818				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.39796				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.39796				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.39796				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.84000	10.84000	10.84000	110.66935				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.76765				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	102.24395				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.77329				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.77337				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.84678				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.57487				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.57487				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	102.17758				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.61915				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYB08 On 30/09/2020 Spot Bond					0.00000	102.36927				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.79608				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.83944				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.83944				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.83944				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.88390				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	101.84007				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.84007				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.92853				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD1U SPOT										0.00	0	
Total For BAYD1U										0.00	0	
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD2U SPOT										0.00	0	
Total For BAYD2U										0.00	0	
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD3U SPOT										0.00	0	
Total For BAYD3U										0.00	0	
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD4U SPOT										0.00	0	
Total For BAYD4U										0.00	0	
BAYD5U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD5U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYD5U										0.00	0	
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD6U SPOT										0.00	0	
Total For BAYD6U										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.33365				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.31489				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	99.93677				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.78500	7.78500	7.78500	104.94631				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD302U On 18/04/2028 Spot Bond			100.00000	11.23896	100.00000	11.21409				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.48539				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.40726				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.98366				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.92471				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			5.56500	100.00000	5.56500	99.98475				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL05 SPOT										0.00	0	
Total For BGL05										0.00	0	
BGL06 On 04/09/2020 Spot Bond					0.00000	99.98764				0.00	0	
Total BGL06 SPOT										0.00	0	
Total For BGL06										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.86500	109.11661	6.86500	109.09626				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.99972				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL09 On 29/09/2020 Spot Bond			5.56500	105.29864	5.56500	105.28264				0.00	0	
Total BGL09 SPOT										0.00	0	
Total For BGL09										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.20369				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.76500	107.74036	6.76500	107.72089				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.78927				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.86500	105.87550	5.86500	105.85886				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.24352				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	104.83610				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.17931				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL17 On 14/08/2024 Spot Bond					0.00000	100.49958				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.52716				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.15738				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.61465				0.00	11,385,200	5,692,60
Total BGT01 SPOT										0.00	11,385,200	5,692,60
Total For BGT01										0.00	11,385,200	5,692,60
BID08 On 30/06/2022 Spot Bond					0.00000	101.48449				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.05092				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.22677				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.60500	114.44751	5.60500	114.43032				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.22854				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.19505				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.77676				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	98.01466				0.00	0	
Total BID15 SPOT										0.00	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 BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.63107				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.98368				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.21480				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	101.23166				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 15/09/2020 Spot Bond					0.00000	101.19553				0.00	0	
Total BPPF04 SPOT										0.00	0	
Total For BPPF04										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	101.07017				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.71071				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.36672				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2020 Spot Bond					0.00000	100.14062				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.21286				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.19974				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF20 On 26/02/2023 Spot Bond					0.00000	98.55874				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF21 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF22 On 16/07/2023 Spot Bond					0.00000	100.82763				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF23 On 03/08/2021 Spot Bond					0.00000	100.47775				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF24 On 03/08/2022 Spot Bond					0.00000	100.51139				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	101.27964				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.37724				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BX161L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX161U SPOT										0.00	0	
Total For BX161U										0.00	0	
BX162L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX162U SPOT										0.00	0	
Total For BX162U										0.00	0	
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX163U SPOT										0.00	0	
Total For BX163U										0.00	0	
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX164U SPOT										0.00	0	
Total For BX164U										0.00	0	
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYA68U SPOT										0.00	0	
Total For BYA68U										0.00	0	
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYB10U SPOT										0.00	0	
Total For BYB10U										0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	100.78002				0.00	0	
Total CBL24 SPOT										0.00	0	
Total For CBL24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.46500	107.98550	4.46500	107.97254				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.52946				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.06619				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.28000	115.66740	7.28000	115.64480				0.00	0	
Total CCT01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.80500	111.48736	8.80500	111.46112			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.62500	114.58192	8.62500	114.55564			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.58000	104.25060	9.58000	102.95347		4,790,000,000,000.00		500,000,000	500,000,000
Total CCT04 SPOT								4,790,000,000,000.00		500,000,000	500,000,000
Total For CCT04								4,790,000,000,000.00		500,000,000	500,000,000
CGR14 On 25/11/2020 Spot Bond			10.00000	108.56110	10.00000	108.53200			0.00	0	
Total CGR14/JIBAR SPOT									0.00	0	
Total For CGR14/JIBAR									0.00	0	
CGR21 On 12/10/2020 Spot Bond					0.00000	101.34430			0.00	0	
Total CGR21 SPOT									0.00	0	
Total For CGR21									0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	100.98912			0.00	0	
Total CGR24 SPOT									0.00	0	
Total For CGR24									0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.75870			0.00	0	
Total CGR29 SPOT									0.00	0	
Total For CGR29									0.00	0	
CGR33 On 22/09/2020 Spot Bond					0.00000	101.58835			0.00	0	
Total CGR33 SPOT									0.00	0	
Total For CGR33									0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.42725			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	101.53739			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.71926				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.48009				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond					0.00000	101.30436				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.72376				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.12010				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.12877				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CI006U On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI006U SPOT										0.00	0	
Total For CI006U										0.00	0	
CI007U On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI007U SPOT										0.00	0	
Total For CI007U										0.00	0	
CI008U On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI008U SPOT										0.00	0	
Total For CI008U										0.00	0	
CI009U On 01/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI009U SPOT										0.00	0	
Total For CI009U										0.00	0	
CI010U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI010U SPOT										0.00	0	
Total For CI010U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CI011U On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI011U SPOT										0.00	0	
Total For CI011U										0.00	0	
CI012U On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI012U SPOT										0.00	0	
Total For CI012U										0.00	0	
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL567U SPOT										0.00	0	
Total For CL567U										0.00	0	
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL569U SPOT										0.00	0	
Total For CL569U										0.00	0	
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL570U SPOT										0.00	0	
Total For CL570U										0.00	0	
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL572U SPOT										0.00	0	
Total For CL572U										0.00	0	
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL573U SPOT										0.00	0	
Total For CL573U										0.00	0	
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA4U SPOT										0.00	0	
Total For CLA4U										0.00	0	
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA5U SPOT										0.00	0	
Total For CLA5U										0.00	0	
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA6U SPOT										0.00	0	
Total For CLA6U										0.00	0	
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLB1U SPOT										0.00	0	
Total For CLB1U										0.00	0	
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLC2U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLC2U										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.73006				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	155.19340	3.14000	155.07574				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			2.20000	2.20000	2.20000	155.94389				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	108.56100	10.00000	108.53200				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	108.56100	10.00000	108.53200				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	108.56100	10.00000	108.53200				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN31 On 20/03/2023 Spot Bond				100.00000	0.00000	114.14100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	104.34000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.80222				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.63500	116.99367	6.63500	116.97292				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				100.00000	0.00000	124.89000				0.00	0	

Contract 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	100.60349				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	100.69313				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	108.25525				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			5.46000	106.84075	5.46000	106.82511				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	103.57026	10.98000	103.54019				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	119.73700				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/03/2021 Spot Bond					0.00000	100.58050				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond				100.00000	0.00000	121.32500				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	105.26500				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond					0.00000	101.20845				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 26/01/2021 Spot Bond					0.00000	100.74969				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN394 On 20/09/2022 Spot Bond					0.00000	101.21851				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.30958				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.30687				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN410 On 20/09/2020 Spot Bond					0.00000	101.29194				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN411 On 20/09/2020 Spot Bond					0.00000	101.43258				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN413 On 20/09/2020 Spot Bond					0.00000	101.42325				0.00	0	
Total CLN413 SPOT										0.00	0	
Total For CLN413										0.00	0	
CLN415 On 20/09/2020 Spot Bond					0.00000	101.48756				0.00	0	
Total CLN415 SPOT										0.00	0	
Total For CLN415										0.00	0	
CLN418 On 23/09/2020 Spot Bond					0.00000	101.46996				0.00	0	
Total CLN418 SPOT										0.00	0	
Total For CLN418										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	101.58722				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	102.02447				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	97.66100				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	102.99500				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 Intere
Total For CLN422										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	103.00600				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	103.43700				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	101.80175				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	102.56600				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	102.00542				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	161.23000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	103.74700				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	103.95100				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	104.12700				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	162.28000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	101.39790				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	101.30820				0.00	0	

Contract 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	100.75747				0.00	20,000,000,000	10,000,000,000
Total CLN439 SPOT										0.00	20,000,000,000	10,000,000,000
Total For CLN439										0.00	20,000,000,000	10,000,000,000
CLN439 On 20/03/2021 Spot Bond					0.00000	165.27000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN440 On 24/05/2021 Spot Bond			5.36000	107.33001	5.36000	107.31457				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			2.20000	164.90858	2.20000	164.86993				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			6.13000	124.41567	6.13000	124.37351				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.37000	123.20260	6.37000	123.16006				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.69800				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.26565				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.43545				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.67383				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.06500	105.47260	6.06500	105.45548				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	101.78007				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.21206				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.82000				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.26771				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	99.62400				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN476 On 20/09/2020 Spot Bond					0.00000	101.41781				0.00	0	
Total CLN476 SPOT										0.00	0	
Total For CLN476										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	44.96355	100.00000	44.86457				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	100.59945				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	100.92140				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	100.85570				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.56000	107.32432	5.56000	107.30825				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	101.62687				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN486 On 23/06/2021 Spot Bond				100.00000	0.00000	107.95700				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.86500	106.75051	5.86500	106.73374				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.81129				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	101.41599				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.02023				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.26500	113.28063	6.26500	113.26164				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	101.98709				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	100.21305				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 10/10/2020 Spot Bond					0.00000	100.89526				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.93427				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.98370				0.00	0	

Contract 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	100.98370				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2020 Spot Bond					0.00000	100.66022				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.75457				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2020 Spot Bond					0.00000	100.91297				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	94.27393				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	104.67544	9.96000	104.64779				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	103.44738	10.01000	103.41978				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.14756				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	101.70526	9.60000	103.36790				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	99.83990				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 17/09/2020 Spot Bond					0.00000	101.19667				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	100.10166				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52 On 13/05/2021 Spot Bond					0.00000	100.31415				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN52 On 09/09/2022 Spot Bond			9.20000	99.87786	9.20000	99.85346				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52 On 24/04/2021 Spot Bond					0.00000	100.66581				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52 On 26/04/2023 Spot Bond					0.00000	101.26706				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52 On 21/02/2024 Spot Bond					0.00000	101.92331				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52 On 25/11/2022 Spot Bond					0.00000	101.33594				0.00	0	1,500,000,00
Total CLN528 SPOT										0.00	0	1,500,000,00
Total For CLN528										0.00	0	1,500,000,00
CLN52 On 29/11/2021 Spot Bond					0.00000	100.79380				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53 On 12/03/2021 Spot Bond					0.00000	99.85090				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	99.83990				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	101.31829				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.79839				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			9.01000	9.01000	9.01000	106.49214				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.16781				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.64150				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.96972				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	115.47900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.01733				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	100.95018				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.48000	107.46592	8.48000	107.44167				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.53000	110.06534	8.53000	110.04036				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.62000	109.48388	8.62000	109.45877				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	295.31290				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	101.92514				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.27104				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.32597				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.15307				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.06739				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	137.24700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.37083				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.96398	10.19000	102.99893				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.48000	109.01104	8.48000	110.05996				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.36483				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	100.17791				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.02234				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	99.98508				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.34899				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.35512				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	100.77789				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.71000	107.25856	8.71000	108.28026				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.34388				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	101.25166				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.35086				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	101.33119				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	
CLN576 On 20/06/2024 Spot Bond					0.00000	101.43783				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.76762				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.11184				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.35856				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.01444				0.00	0	27,500,000,00
Total CLN582 SPOT										0.00	0	27,500,000,00
Total For CLN582										0.00	0	27,500,000,00
CLN582 On 16/09/2025 Spot Bond					0.00000	101.52993				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.70049				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.01316				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.15936				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.42229				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.20943				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	101.27560				0.00	0	

Contract 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	101.50223				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	101.66170				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			4.35000	129.73721	4.35000	105.41470				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.15038				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	101.06259				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.15038				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	102.51356				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	101.05179				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	101.30126				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.27560				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.27560				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	99.19500				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	100.67678				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.43816				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.30819				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	101.05866				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.85240				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.14816				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	103.21139	9.32000	103.18571				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.68020				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.05174				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	99.94192				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.14280				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.01436				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2020 Spot Bond					0.00000	100.95307				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	96.46100				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.30820				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.38803				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.01314				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.59018				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.58823				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.54804				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	81.06500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.65182				0.00	0	

Contract 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			6.07500	107.40440	6.07500	107.38694				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.25905				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.63675				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.43000	80.05851	12.43000	80.03227				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.19089				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.18000	101.65639	9.18000	101.63159				0.00	0	420,000,00
Total CLN630 SPOT										0.00	0	420,000,00
Total For CLN630										0.00	0	420,000,00
CLN630 On 19/08/2025 Spot Bond					0.00000	100.25783				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.17995				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.19605				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.35244				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	100.28091				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	100.18318				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.25662				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2021 Spot Bond					0.00000	100.24238				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	100.29924				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.28091				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.75848				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.18423				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.25243				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.60278				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	101.25453				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.25662				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.01551				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	100.25662				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.20375				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.25662				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 18/02/2021 Spot Bond					0.00000	100.19578				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	96.76800				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.46776				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.19661				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.24844				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN65 On 20/06/2023 Spot Bond					0.00000	101.26245				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	101.30828				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	91.51800				0.00	0	

Contract 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	91.24900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	89.38500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	107.80400				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.11467				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.24922				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.31001				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	103.16864				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.50377				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.10939				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.28495				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	101.38097				0.00	0	420,000,00
Total CLN672 SPOT										0.00	0	420,000,00
Total For CLN672										0.00	0	420,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN673 On 31/01/2025 Spot Bond			4.94843	130.59151	4.94843	106.09559				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.94843	130.59151	4.94843	106.09628				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 18/06/2021 Spot Bond					0.00000	101.86879				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.29102				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.30718				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	100.02546				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	101.21848				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.01419				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	100.29627				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	99.94674				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.23552				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.24871				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 Intere
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.33426				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	101.34299				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	101.36075				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.34146				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/06/2023 Spot Bond					0.00000	101.16271				0.00	0	
Total CLN689 SPOT										0.00	0	
Total For CLN689										0.00	0	
CLN689 On 21/12/2026 Spot Bond					0.00000	101.13139				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.99415				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.09419				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.34576				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	91.47246				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	101.13324				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	91.12825				0.00	0	

Contract 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	83.62271				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	82.03170				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.62212				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.01131				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.31483				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	86.53662				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	78.70236				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.33783				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	84.21554				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	85.61261				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.31526				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN708 On 11/09/2026 Spot Bond					0.00000	100.20348				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.12498				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		600,000,000,000,000.00		6,000,000,000	6,000,000,000	
Total CLN710 SPOT								10,000,000,000,000.00		6,000,000,000	6,000,000,000	
Total For CLN710								10,000,000,000,000.00		6,000,000,000	6,000,000,000	
CLN81 On 18/04/2028 Spot Bond			7.78500	104.96820	7.78500	104.94631				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.26225				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.46500	114.60222	7.46500	114.57927				0.00	0	13,000,000,000
Total COJ05 SPOT										0.00	0	13,000,000,000
Total For COJ05										0.00	0	13,000,000,000
COJ07 On 23/03/2021 Spot Bond			5.77500	107.50580	5.77500	107.48917				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.58000	110.47919	9.58000	110.45095				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG01 On 09/06/2024 Spot Bond			6.04500	116.13188	6.04500	116.11298				0.00	0	50,200,000,000
Total COJG01 SPOT										0.00	0	50,200,000,000
Total For COJG01										0.00	0	50,200,000,000
COT01 On 03/04/2023 Spot Bond			6.70000	109.44583	6.70000	109.42613				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.04000	105.11021	10.04000	105.08209				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			10.13000	98.78358	10.13000	98.75691				0.00	0	8,200,000,000
Total COT03 SPOT										0.00	0	8,200,000,000

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 COT03										0.00	0	8,200,000,00
CPV01 On 30/06/2029 Spot Bond			9.06500	9.06500	9.06500	109.52606				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	101.20521				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.99584				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSA05U SPOT										0.00	0	
Total For CSA05U										0.00	0	
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSD05U SPOT										0.00	0	
Total For CSD05U										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.24836				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.34615				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.21694				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.76558				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/09/2020 Spot Bond					0.00000	99.88897				0.00	0	
Total DENG92 SPOT										0.00	0	
Total For DENG92										0.00	0	
DENG9 On 23/09/2020 Spot Bond					0.00000	101.14059				0.00	0	
Total DENG93 SPOT										0.00	0	
Total For DENG93										0.00	0	
DENG9 On 27/09/2020 Spot Bond					0.00000	101.05889				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG94 SPOT										0.00	0	
Total For DENG94										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	99.88898				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.53907				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.65412				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG95U SPOT										0.00	0	
Total For DNG95U										0.00	0	
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG96U SPOT										0.00	0	
Total For DNG96U										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.81126				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.18006				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	99.49160				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.88000	8.88000	8.88000	108.41246				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY03 On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY03U SPOT										0.00	0	
Total For DSY03U										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.43237				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DSY05 On 21/08/2023 Spot Bond					0.00000	100.66417			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	
DSY07U On 23/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY07U SPOT									0.00	0	
Total For DSY07U									0.00	0	
DSY08U On 22/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY08U SPOT									0.00	0	
Total For DSY08U									0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.81500	104.34697	5.81500	104.33063		1,163,000,000,000.00	200,000,000	200,000,000	
Total DV2021 SPOT								1,163,000,000,000.00	200,000,000	200,000,000	
Total For DV2021								1,163,000,000,000.00	200,000,000	200,000,000	
DV23 On 27/02/2023 Spot Bond			6.20500	108.80907	6.20500	108.79100		135,246,662,000.00	21,796,400	28,753,300	
Total DV23 SPOT								135,246,662,000.00	21,796,400	28,753,300	
Total For DV23								135,246,662,000.00	21,796,400	28,753,300	
DV23/R On 27/02/2023 Spot Bond			100.00000	22.24049	100.00000	22.19154		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	22.24049	100.00000	22.19154		0.00	0		
Total DV23/R2023 SPOT								0.00	0		
Total For DV23/R2023								0.00	0		
DV24 On 18/02/2024 Spot Bond			5.73500	112.67608	5.73500	112.65877		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	100.43809	9.69000	100.41227		0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	100.43809	9.69000	100.41227		0.00	0		
Total DV24/R2023 SPOT								0.00	0		
Total For DV24/R2023								0.00	0		
DV29 On 18/02/2029 Spot Bond			11.58500	92.58361	11.58500	92.55529		0.00	0	1,000,000,000	
Total DV29 SPOT								0.00	0	1,000,000,000	
Total For DV29								0.00	0	1,000,000,000	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.45621	10.10000	100.42932		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV29/R On 18/02/2029 Spot Bond			10.10000	100.45621	10.10000	100.42932				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVC03 On 17/12/2020 Spot Bond					0.00000	101.06446				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF20I On 23/10/2020 Spot Bond					0.00000	100.65753				0.00	0	
Total DVF20D SPOT										0.00	0	
Total For DVF20D										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.01458				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.61476				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	98.61892				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.91928				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.24484				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.28929				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.64722				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.33328				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF30I On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DVF30U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVFB30U										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.00823				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.01188				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.49318				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.49423				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	94.87501				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.52091				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.20967				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.22015				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.55000	109.10617	4.55000	109.09283				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.27000	111.09867	5.27000	111.08296				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.17500	116.50329	6.17500	116.48403				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.46000	99.69763	5.46000	99.66560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EL001U SPOT										0.00	0	
Total For EL001U										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.35000	85.61254	5.35000	85.58528				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	128.74838	2.25000	128.71804				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.53000	132.06766	4.56000	131.76215			6,795,000,000,000.00	1,500,000,000	750,000,000	
Total EL28 SPOT									6,795,000,000,000.00	1,500,000,000	750,000,000	
Total For EL28									6,795,000,000,000.00	1,500,000,000	750,000,000	
EL29 On 19/11/2029 Spot Bond			4.58300	117.34865	4.58300	117.31369			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			4.63000	113.53674	4.63000	113.50277			0.00	0	0	
Total EL30 SPOT									0.00	0	0	
Total For EL30									0.00	0	0	
EL31 On 02/06/2031 Spot Bond			5.12000	100.72115	5.12000	100.68963			0.00	0	0	
Total EL31 SPOT									0.00	0	0	
Total For EL31									0.00	0	0	
EL36 On 31/01/2036 Spot Bond			5.32000	87.62788	5.32000	87.60007			0.00	0	0	
Total EL36 SPOT									0.00	0	0	
Total For EL36									0.00	0	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	128.74838	2.25000	128.71804			0.00	0	0	
Total EL36/I2038 SPOT									0.00	0	0	
Total For EL36/I2038									0.00	0	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	143.33216			0.00	0	0	
Total ELN001 SPOT									0.00	0	0	
Total For ELN001									0.00	0	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	141.04959			0.00	0	0	
Total ELN002 SPOT									0.00	0	0	
Total For ELN002									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
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	108.16482				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	107.19474				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	107.94226				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	106.29525				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	98.69046				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.47500	102.44731	5.47500	102.43227				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			9.20000	105.92906	9.20000	105.90317				0.00	0	18,100,000.00
Total EMM03 SPOT										0.00	0	18,100,000.00
Total For EMM03										0.00	0	18,100,000.00
EMM04 On 16/05/2028 Spot Bond			11.35000	11.35000	11.35000	96.23377				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.70000	11.70000	11.70000	100.77162				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.28000	9.28000	9.28000	104.08504				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.28000	9.28000	9.28000	105.06811				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.93000	11.93000	11.93000	80.46658				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	101.86608				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.93000	11.93000	11.93000	96.51084				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.35603				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.82255				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	101.53370				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ENX03U SPOT										0.00	0	
Total For ENX03U										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.46243				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.54512				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.13213				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.26292				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF007 On 02/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF007 SPOT										0.00	0	
Total For EPF007										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	100.54017				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.28547				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	99.98546				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	99.94781				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.94618				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.84557				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	99.85023				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.39547				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			690,000,000,000,000.00	16,900,000,000	7,000,000,000	
Total EPF021 SPOT									10,000,000,000,000.00	16,900,000,000	7,000,000,000	
Total For EPF021									10,000,000,000,000.00	16,900,000,000	7,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF04l 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	
EPF05l 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	
EPF08l On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF08U SPOT										0.00	0	
Total For EPF08U										0.00	0	
EPF09l On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF09U SPOT										0.00	0	
Total For EPF09U										0.00	0	
EPF10l On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF10U SPOT										0.00	0	
Total For EPF10U										0.00	0	
EPF11l On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF11U SPOT										0.00	0	
Total For EPF11U										0.00	0	
EPF12l On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF12U SPOT										0.00	0	
Total For EPF12U										0.00	0	
EPF13l On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF13U SPOT										0.00	0	
Total For EPF13U										0.00	0	
EPF14l On 20/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF14U SPOT										0.00	0	
Total For EPF14U										0.00	0	
EPFC4l On 07/11/2020 Spot Bond					0.00000	100.35878				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4l On 12/03/2021 Spot Bond					0.00000	99.86660				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	100.36764				0.00	0	
Total EQS10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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	100.00003			0.00	0	
Total EQT002 SPOT									0.00	0	
Total For EQT002									0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	99.99999			0.00	0	
Total EQT003 SPOT									0.00	0	
Total For EQT003									0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.78806			0.00	0	
Total EQT004 SPOT									0.00	0	
Total For EQT004									0.00	0	
EQT02 On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total EQT02U SPOT									0.00	0	
Total For EQT02U									0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.24272			0.00	0	
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.23115			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.26115			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.23346			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA1 On 25/11/2020 Spot Bond			10.00000	108.56100	10.00000	108.53200			0.00	0	
Total ERSA12/JIBAR SPOT									0.00	0	
Total For ERSA12/JIBAR									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.24498			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.22750			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.22193				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.25649				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.72500	110.52054	5.72500	110.50359			265,882,740,000.00	46,442,400	2,561,265,90	
Total ES23 SPOT									265,882,740,000.00	46,442,400	2,561,265,90	
Total For ES23									265,882,740,000.00	46,442,400	2,561,265,90	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.09311	10.00000	101.06630			0.00	0		
Total ES23/R2023 SPOT									0.00	0		
Total For ES23/R2023									0.00	0		
ES26 On 02/04/2026 Spot Bond			8.41000	100.86130	8.41000	100.83860			649,480,752,000.00	77,227,200	5,785,291,80	
Total ES26 SPOT									649,480,752,000.00	77,227,200	5,785,291,80	
Total For ES26									649,480,752,000.00	77,227,200	5,785,291,80	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.31462	7.85000	103.29288			0.00	0		
Total ES26/R186 SPOT									0.00	0		
Total For ES26/R186									0.00	0		
ES33 On 15/09/2033 Spot Bond			11.67000	75.93851	11.79000	75.28842			19,617,951,528,000.00	1,681,058,400	3,578,130,50	
Total ES33 SPOT									19,617,951,528,000.00	1,681,058,400	3,578,130,50	
Total For ES33									19,617,951,528,000.00	1,681,058,400	3,578,130,50	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.52191	7.50000	103.50121			0.00	0		
Total ES33/R209 SPOT									0.00	0		
Total For ES33/R209									0.00	0		
ES42 On 25/04/2042 Spot Bond			12.21000	74.99322	12.21000	74.96893			15,252,827,238,000.00	1,249,207,800	2,365,913,90	
Total ES42 SPOT									15,252,827,238,000.00	1,249,207,800	2,365,913,90	
Total For ES42									15,252,827,238,000.00	1,249,207,800	2,365,913,90	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.04774	8.50000	103.02430			0.00	0		
Total ES42/R214 SPOT									0.00	0		
Total For ES42/R214									0.00	0		
ESF01 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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.73819				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	99.85023				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.17378				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.23842				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	11.75626	100.00000	11.72779				0.00	0	
Total FFA1U SPOT										0.00	0	
Total For FFA1U										0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	18.98821	100.00000	18.94220				0.00	0	
Total FFB1U SPOT										0.00	0	
Total For FFB1U										0.00	0	
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF03U SPOT										0.00	0	
Total For FIF03U										0.00	0	
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF04U SPOT										0.00	0	
Total For FIF04U										0.00	0	
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF07U SPOT										0.00	0	
Total For FIF07U										0.00	0	
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF11U SPOT										0.00	0	
Total For FIF11U										0.00	0	
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF12U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.42043				0.00	40,000,000	20,000,00
Total FIFB14 SPOT										0.00	40,000,000	20,000,00
Total For FIFB14										0.00	40,000,000	20,000,00
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.19774				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.23835				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.24982				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.58824				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.31169				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FMLA11 On 17/02/2039 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 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	100.56056				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.59500	5.59500	5.59500	105.69854				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.74873				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	102.59265				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.53500	108.22233	6.53500	108.20332				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	102.44290				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.91370				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.34014				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRB23 On 20/09/2027 Spot Bond					0.00000	102.87123			0.00	0	800,000,00
Total FRB23 SPOT									0.00	0	800,000,00
Total For FRB23									0.00	0	800,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	101.28973			0.00	0	150,000,00
Total FRB24 SPOT									0.00	0	150,000,00
Total For FRB24									0.00	0	150,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	100.34487			0.00	0	1,140,000,00
Total FRB25 SPOT									0.00	0	1,140,000,00
Total For FRB25									0.00	0	1,140,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	95.91958			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.98000	107.90165	8.98000	107.87576			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.67000	166.11167	1.67000	166.07510			0.00	0	
Total FRBI22 SPOT									0.00	0	
Total For FRBI22									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			3.12000	3.12000	3.12000	301.70202		62,400,000,000.00		20,000,000	10,000,00
Total FRBI23 SPOT								62,400,000,000.00		20,000,000	10,000,00
Total For FRBI23								62,400,000,000.00		20,000,000	10,000,00
FRBI25 On 31/01/2025 Spot Bond			3.68000	3.68000	3.68000	137.57851		0.00		0	
Total FRBI25 SPOT								0.00		0	
Total For FRBI25								0.00		0	
FRBI28 On 31/03/2028 Spot Bond			4.64500	178.47699	4.64500	178.42337		0.00		0	
Total FRBI28 SPOT								0.00		0	
Total For FRBI28								0.00		0	
FRBI29 On 31/03/2029 Spot Bond			4.62000	4.62000	4.62000	96.05959		0.00		0	
Total FRBI29 SPOT								0.00		0	
Total For FRBI29								0.00		0	
FRBI33 On 07/12/2033 Spot Bond			5.53000	5.53000	5.53000	191.55299		0.00		0	
Total FRBI33 SPOT								0.00		0	
Total For FRBI33								0.00		0	
FRBI46 On 31/03/2046 Spot Bond			5.59000	82.32521	5.59000	82.29841		0.00		0	
Total FRBI46 SPOT								0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.58000	81.90887	5.58000	81.88232				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 30/11/2020 Spot Bond			3.54000	3.54000	3.54000	99.02410				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.71000	5.71000	5.71000	79.21009				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.80000	5.80000	5.80000	78.42502				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC12U SPOT										0.00	0	
Total For FRC12U										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.53000	4.53000	4.53000	132.82295				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	79.97888				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19 On 25/11/2020 Spot Bond			10.00000	108.56100	10.00000	108.53200				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC208 On 07/10/2020 Spot Bond					0.00000	101.53669				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	
FRC209 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC213 On 31/01/2022 Spot Bond			2.31000	164.66040	2.31000	164.62130				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC221 On 31/01/2022 Spot Bond			3.17000	162.73745	3.17000	162.69507				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC233 On 20/12/2020 Spot Bond					0.00000	102.19844				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC234 On 19/10/2020 Spot Bond					0.00000	99.50632				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC237 On 19/10/2020 Spot Bond					0.00000	99.65947				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC239 On 19/10/2020 Spot Bond					0.00000	99.90203				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC240 On 19/10/2020 Spot Bond					0.00000	102.05004				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC243 On 19/10/2020 Spot Bond					0.00000	102.02589				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC245 On 19/10/2020 Spot Bond					0.00000	101.55366				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC24: On 19/10/2020 Spot Bond					0.00000	99.65230				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25: On 19/10/2020 Spot Bond					0.00000	101.54759				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.39338				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.31889				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	102.75030				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 10/10/2020 Spot Bond					0.00000	100.87281				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	102.76714				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.81392				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.59117				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	100.89433				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	103.30320	9.80000	103.27635				0.00	0	
Total FRC274 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC274										0.00	0	
FRC274 On 12/12/2020 Spot Bond					0.00000	101.29061				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC275 On 12/12/2020 Spot Bond					0.00000	101.29515				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC276 On 04/03/2021 Spot Bond					0.00000	99.98689				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC277 On 21/11/2022 Spot Bond					0.00000	100.18499				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	101.34816				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	106.51061				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 26/01/2021 Spot Bond					0.00000	101.09322				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC283 On 11/11/2024 Spot Bond					0.00000	100.47339				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	101.25879				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	104.69064				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	101.18263				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	102.33661				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 26/01/2021 Spot Bond					0.00000	100.74969				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	101.71763				0.00	0	
Total FRC292 SPOT										0.00	0	
Total For FRC292										0.00	0	
FRC29 On 18/04/2021 Spot Bond					0.00000	100.67902				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29 On 18/04/2021 Spot Bond					0.00000	100.66677				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.29879				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.30421				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 15/11/2020 Spot Bond					0.00000	101.05343				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	101.54745				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	101.67373				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 30/11/2020 Spot Bond					0.00000	102.90731				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	100.42247				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 31/05/2024 Spot Bond					0.00000	100.02615				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 28/12/2020 Spot Bond					0.00000	100.94180				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.52838				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.09359				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.25330				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.15867				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.32415				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	99.94000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	99.06000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.44779				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	109.37000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	93.18567				0.00	0	
Total FRC315 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.41427				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.57871				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	98.57285				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.44766				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC320 On 24/10/2020 Spot Bond					0.00000	100.69361				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC321 On 20/12/2024 Spot Bond					0.00000	101.47963				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.33796				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.98303				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.44784				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.96016				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.09751				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.41939				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.79511				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	100.50907				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	100.50907				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 05/03/2021 Spot Bond					0.00000	99.95250				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.02127				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	103.47853				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	100.80145				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	101.41389				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	99.94728				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.19128				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 20/12/2024 Spot Bond					0.00000	101.70279				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 17/08/2021 Spot Bond					0.00000	100.21824				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.82422				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.50212				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.47583				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.95000	2.95000	2.95000	163.18487				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.89000	2.89000	2.89000	163.31881				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.87000	2.87000	2.87000	163.36348				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD17U SPOT										0.00	0	
Total For FRD17U										0.00	0	
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD19U SPOT										0.00	0	
Total For FRD19U										0.00	0	
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD20U SPOT										0.00	0	
Total For FRD20U										0.00	0	
FRD23 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD23U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRD23U										0.00	0	
FRD24 On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD24U SPOT										0.00	0	
Total For FRD24U										0.00	0	
FRD26 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD26U SPOT										0.00	0	
Total For FRD26U										0.00	0	
FRD27 On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD27U SPOT										0.00	0	
Total For FRD27U										0.00	0	
FRD28 On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD28U SPOT										0.00	0	
Total For FRD28U										0.00	0	
FRD29 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD29U SPOT										0.00	0	
Total For FRD29U										0.00	0	
FRD30 On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD30U SPOT										0.00	0	
Total For FRD30U										0.00	0	
FRD33 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	
FRD36 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	
FRD37 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			5.82000	82.06780	5.82000	82.04044				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.25000	97.60652	5.25000	97.57572				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.53898				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.04651				0.00	300,000,000	100,000,000
Total FRJ20 SPOT										0.00	300,000,000	100,000,000
Total For FRJ20										0.00	300,000,000	100,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.60772				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.94707				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.48195				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.79734				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.38728				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.49995				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.85604				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.54328				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS01U SPOT										0.00	0	
Total For FRS01U										0.00	0	
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS02U SPOT										0.00	0	
Total For FRS02U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10(On 15/01/2024 Spot Bond			4.76800	4.76800	4.76800	110.02057				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10(On 31/01/2038 Spot Bond			5.17000	5.17000	5.17000	98.61747				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10(On 23/01/2024 Spot Bond					0.00000	99.98755				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10(On 23/01/2024 Spot Bond					0.00000	100.62430				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10(On 31/01/2038 Spot Bond			5.31000	96.83386	5.31000	96.80314				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10(On 07/12/2033 Spot Bond			5.15000	199.08386	5.15000	199.02136				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11(On 31/01/2038 Spot Bond			5.45000	95.05961	5.45000	95.02911				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11(On 07/12/2033 Spot Bond			5.18000	5.18000	5.18000	198.41897				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11(On 31/01/2025 Spot Bond			4.08000	135.35523	4.08000	135.31671				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11(On 31/01/2038 Spot Bond			3.70500	120.31497	3.70500	120.28193				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11(On 31/01/2038 Spot Bond			5.45000	95.05961	5.45000	95.02911				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.30000	196.09382	5.30000	196.03150				0.00	0	
Total FRS120 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.35000	195.10934	5.35000	195.04710				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			3.61000	172.10635	3.61000	137.97876				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.38000	194.52157	5.38000	194.45935				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.45000	95.05961	5.45000	95.02911				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.11000	173.07714	5.11000	173.02299				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.20000	86.20219	6.20000	86.17282				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.00000	174.33730	5.00000	174.28327				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.06000	173.64863	5.06000	173.59454				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.89000	184.85396	5.89000	184.79233				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.13000	86.98483	6.13000	86.95536				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.45000	5.45000	5.45000	95.02911				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.45000	95.05961	5.45000	95.02911				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.87000	175.84026	4.87000	175.78638				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.66000	189.13903	5.66000	189.07712				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.00000	174.33730	5.00000	174.28327				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.00000	174.33730	5.00000	174.28327				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.29000	171.03764	5.29000	170.98333				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.38000	133.68743	4.38000	133.64830				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.01000	165.33851	2.01000	165.30061				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.35000	170.36399	5.35000	170.30963				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.39000	169.91661	5.39000	169.86219				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.35000	133.85315	4.35000	133.81408				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.86500	175.89837	4.86500	175.84449				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15 On 31/03/2028 Spot Bond			5.40000	5.40000	5.40000	169.75055				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS15 On 20/06/2022 Spot Bond					0.00000	14.38390				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS15 On 06/06/2023 Spot Bond					0.00000	16.03663				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS15 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	
FRS16 On 06/06/2024 Spot Bond					0.00000	18.01052				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	20.64249				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16 On 01/08/2022 Spot Bond					0.00000	12.95623				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS16 On 01/08/2021 Spot Bond					0.00000	12.04168				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS16 On 14/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS16U SPOT										0.00	0	
Total For FRS16U										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	7.37494				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.78534				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.85863				0.00	0	
Total FRS172 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS172										0.00	0	
FRS17: On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS17: On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS17: On 19/07/2024 Spot Bond					0.00000	17.12782				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	101.26509				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	101.17575				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 04/10/2021 Spot Bond					0.00000	128.34556				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	144.18469				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	140.07131				0.00	58,383,500	18,577,300
Total FRS186 SPOT										0.00	58,383,500	18,577,300
Total For FRS186										0.00	58,383,500	18,577,300
FRS18: On 23/01/2024 Spot Bond					0.00000	154.85581				0.00	305,391,400	97,173,800
Total FRS187 SPOT										0.00	305,391,400	97,173,800
Total For FRS187										0.00	305,391,400	97,173,800
FRS18: On 23/01/2024 Spot Bond					0.00000	127.72179				0.00	101,181,000	32,195,200
Total FRS188 SPOT										0.00	101,181,000	32,195,200
Total For FRS188										0.00	101,181,000	32,195,200
FRS19: On 19/06/2026 Spot Bond					0.00000	23.81672				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.41849				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.47750				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.32904				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.11747				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 11/09/2020 Spot Bond					0.00000	100.28697				0.00	0	
Total FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS204 On 15/03/2021 Spot Bond					0.00000	107.64987				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	100.85481				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 16/11/2020 Spot Bond					0.00000	117.18939				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	130.75176				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS208 On 18/11/2024 Spot Bond					0.00000	100.22436				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS211 On 20/12/2020 Spot Bond					0.00000	141.24108				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS212 On 04/09/2020 Spot Bond					0.00000	123.50662				0.00	0	
Total FRS212 SPOT										0.00	0	
Total For FRS212										0.00	0	
FRS213 On 03/09/2021 Spot Bond					0.00000	121.06743				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS214 On 04/03/2021 Spot Bond					0.00000	105.50426				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	104.49826				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.04893				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	103.81080				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	101.74626				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	105.01873				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	103.85260				0.00	0	
Total FRS224 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.84021				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	103.95483				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.93054				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	103.74195				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.31268				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	95.45599				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	96.63998				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	96.02778				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 31/03/2032 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 07/12/2023 Spot Bond			2.61000	2.61000	2.61000	306.29321				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.50000	307.36924	2.50000	307.29463				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.22000	3.22000	3.22000	300.81166				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.80000	165.81546	1.80000	165.77838				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	100.61641				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.50000	166.50011	1.50000	166.46423				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.47818				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.15000	90.37201	5.15000	90.34371				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.67000	67.59444	4.67000	98.56361				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.50000	3.50000	3.50000	138.61043				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.78000	3.78000	3.78000	137.00902				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.41000	3.41000	3.41000	299.12882				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX20 On 01/10/2020 Spot Bond			4.06500	104.06209	4.06500	104.05053				0.00	0	
Total FRX20 SPOT										0.00	0	
Total For FRX20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX23 On 28/02/2023 Spot Bond			5.19500	5.19500	5.19500	105.96345			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.37500	118.62047	6.37500	118.60013			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.58000	114.12272	6.58000	114.10265			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.21000	115.14323	7.21000	115.12096			0.00	0	500,000,00
Total FRX26 SPOT									0.00	0	500,000,00
Total For FRX26									0.00	0	500,000,00
FRX27 On 07/03/2027 Spot Bond			7.33000	114.51373	7.33000	114.49133			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.79000	114.62892	7.79000	114.60512			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.64500	107.92696	8.64500	107.90214			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.26000	101.94035	9.26000	101.91528			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.46000	111.85758	9.46000	111.82933			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.33500	75.63586	11.33500	75.61307			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS3A5U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FS3A5U SPOT									0.00	0	
Total For FS3A5U									0.00	0	
FS3B1U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FS3B1U SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS3B1U										0.00	0	
FS3C1 On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3C1U SPOT										0.00	0	
Total For FS3C1U										0.00	0	
FS3D1 On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3D1U SPOT										0.00	0	
Total For FS3D1U										0.00	0	
FS4A4 On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A4U SPOT										0.00	0	
Total For FS4A4U										0.00	0	
FS4A5 On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A5U SPOT										0.00	0	
Total For FS4A5U										0.00	0	
FS4B1 On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4B1U SPOT										0.00	0	
Total For FS4B1U										0.00	0	
FS4C1 On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4C1U SPOT										0.00	0	
Total For FS4C1U										0.00	0	
FS4D1 On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4D1U SPOT										0.00	0	
Total For FS4D1U										0.00	0	
FS5A3 On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A3U SPOT										0.00	0	
Total For FS5A3U										0.00	0	
FS5A4 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A4U SPOT										0.00	0	
Total For FS5A4U										0.00	0	
FS5A5 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A5U SPOT										0.00	0	
Total For FS5A5U										0.00	0	
FS5B1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5B1U SPOT										0.00	0	
Total For FS5B1U										0.00	0	
FS5C1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS5C1U SPOT										0.00	0	
Total For FS5C1U										0.00	0	
FS5D11 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	
FS5E11 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5E1U SPOT										0.00	0	
Total For FS5E1U										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.65358				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.68950				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.18565				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS6C11 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	
FS6D11 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	
FS6E11 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6E1U SPOT										0.00	0	
Total For FS6E1U										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.16552				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.17615				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.18259				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.18449				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	100.63185				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.22555				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.85661				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH2A1U SPOT										0.00	0	
Total For GH2A1U										0.00	0	
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH31U SPOT										0.00	0	
Total For GH31U										0.00	0	
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH41U SPOT										0.00	0	
Total For GH41U										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.11569				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.05022				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.12002				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.12773				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.18044				0.00	0	
Total GH5C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GH5C1										0.00	0	
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB07U SPOT										0.00	0	
Total For GRB07U										0.00	0	
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB17U SPOT										0.00	0	
Total For GRB17U										0.00	0	
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB18U SPOT										0.00	0	
Total For GRB18U										0.00	0	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB19U SPOT										0.00	0	
Total For GRB19U										0.00	0	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB21U SPOT										0.00	0	
Total For GRB21U										0.00	0	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB22U SPOT										0.00	0	
Total For GRB22U										0.00	0	
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB23U SPOT										0.00	0	
Total For GRB23U										0.00	0	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB24U SPOT										0.00	0	
Total For GRB24U										0.00	0	
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB25U SPOT										0.00	0	
Total For GRB25U										0.00	0	
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB27U SPOT										0.00	0	
Total For GRB27U										0.00	0	
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB28U SPOT										0.00	0	
Total For GRB28U										0.00	0	
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			4.22000	104.01279	4.22000	103.98273			84,400,000,000.00		20,000,000	10,000,000
Total GRL35 SPOT									84,400,000,000.00		20,000,000	10,000,000
Total For GRL35									84,400,000,000.00		20,000,000	10,000,000
GRT07 On 21/02/2024 Spot Bond					0.00000	101.92078				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.38928				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.97380				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.99213				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.76500	116.21995	5.76500	116.20190				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT19 On 14/03/2022 Spot Bond					0.00000	101.25324				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.98223				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.93000	106.65674	8.93000	106.63128				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.76001				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.00265				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.92269				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.27232				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.78144				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.23305				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	99.91539				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.91155				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.13742				0.00	0	
Total GRT30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.07895				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.38707				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.65364				0.00	0	500,000,00
Total GRT33 SPOT										0.00	0	500,000,00
Total For GRT33										0.00	0	500,000,00
GRT34 On 18/04/2029 Spot Bond					0.00000	98.07410				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.47792				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.01338				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.52479				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.93750				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.37280				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.19476				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	101.08427				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	101.12310				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.20245				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	101.14446				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX01U SPOT										0.00	0	
Total For GRX01U										0.00	0	
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX02U SPOT										0.00	0	
Total For GRX02U										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.11475				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.02578				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.64848				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.16833				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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.01275				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	99.98713				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.91451				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.20885				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	101.30337				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.58357				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.41363				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	99.88237				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	108.56100	10.00000	108.53200				0.00	0	
Total HPF04/JIBAR SPOT										0.00	0	
Total For HPF04/JIBAR										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.07898				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.01682				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.99913				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.07000	302.22640	3.07000	302.14841				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.31000	3.31000	3.31000	305.34502				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.26500	106.07452	10.26500	100.78052				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.15000	73.55373	5.15000	90.92468				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.85000	83.34487	11.85000	83.31880				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	9.99281	100.00000	9.97080				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.89000	82.62567	11.89000	82.59974				0.00	0	5,020,000,00

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 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	9.99217	100.00000	9.97017				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	100.98984				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	100.76761				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	100.07980				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	108.56100	10.00000	108.53200				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.86000	142.38784	2.93000	141.93714			461,046,016,574,000.00	161,204,900,900	328,334,634,900	
Total I2025 SPOT									1,046,016,574,000.00	161,204,900,900	328,334,634,900	
Total For I2025									1,046,016,574,000.00	161,204,900,900	328,334,634,900	
I2029 On 31/03/2029 Spot Bond			3.75000	102.70006	3.75000	102.67168			469,027,929,750,000.00	125,074,114,600	202,091,603,400	
Total I2029 SPOT									9,027,929,750,000.00	125,074,114,600	202,091,603,400	
Total For I2029									9,027,929,750,000.00	125,074,114,600	202,091,603,400	
I2033 On 28/02/2033 Spot Bond			4.32000	96.21411	4.32000	96.18592			275,665,114,944,000.00	63,811,369,200	131,214,922,700	
Total I2033 SPOT									75,665,114,944,000.00	63,811,369,200	131,214,922,700	
Total For I2033									75,665,114,944,000.00	63,811,369,200	131,214,922,700	
I2038 On 31/01/2038 Spot Bond			4.56000	107.04996	4.55000	107.16286			232,727,897,376,000.00	51,036,819,600	275,371,922,100	
Total I2038 SPOT									12,727,897,376,000.00	51,036,819,600	275,371,922,100	
Total For I2038									12,727,897,376,000.00	51,036,819,600	275,371,922,100	
I2046 On 31/03/2046 Spot Bond			4.59000	96.92324	4.59000	96.89426			223,986,036,213,000.00	48,798,700,700	161,630,241,200	
Total I2046 SPOT									13,986,036,213,000.00	48,798,700,700	161,630,241,200	
Total For I2046									13,986,036,213,000.00	48,798,700,700	161,630,241,200	
I2050 On 31/12/2050 Spot Bond			4.59500	97.65748	4.58000	97.89958			144,709,667,806,000.00	31,492,854,800	206,445,067,000	
Total I2050 SPOT									14,709,667,806,000.00	31,492,854,800	206,445,067,000	
Total For I2050									14,709,667,806,000.00	31,492,854,800	206,445,067,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			5.58000	5.58000	5.58000	108.16588				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.08413				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.07000	302.22640	3.07000	302.14841				0.00	0	
Total IBL109 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	99.95558				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.16567				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.38910				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.17375				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.22676				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	100.77140				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.64046				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.26618				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.79978				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.17640				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.82771				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.31411				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	99.76852				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.72840				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.14269				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.13326				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.33531				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.28104				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.24447				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.17786				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.17688				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	99.90578				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.17870				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL147 On 03/07/2025 Spot Bond					0.00000	101.03930				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.10620				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.11107				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.15593				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.53000	1.53000	1.53000	166.39547				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	108.56100	10.00000	108.53200				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.22500	112.83880	6.22500	112.82000				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.89113				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.65000	166.15730	1.65000	166.12082				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	100.30589				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.06500	110.90381	6.06500	110.88581				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IBL81U									0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.72442			0.00	0	
Total IBL86 SPOT									0.00	0	
Total For IBL86									0.00	0	
IBL88 On 20/05/2021 Spot Bond			5.50500	106.28838	5.50500	106.27269			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	63.52027	100.00000	63.38045			0.00	0	
Total IBL88/R208 SPOT									0.00	0	
Total For IBL88/R208									0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.12634			0.00	0	
Total IBL89 SPOT									0.00	0	
Total For IBL89									0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.59337			0.00	0	
Total IBL95 SPOT									0.00	0	
Total For IBL95									0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.43567			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	9.60426	100.00000	9.58311			0.00	0	
Total IDC02U SPOT									0.00	0	
Total For IDC02U									0.00	0	
IDCG03 On 22/10/2020 Spot Bond			5.46500	103.42669	5.46500	103.41132			0.00	0	
Total IDCG03 SPOT									0.00	0	
Total For IDCG03									0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.13000	107.63775	8.13000	107.61444			0.00	0	882,995,40
Total IDCG06 SPOT									0.00	0	882,995,40
Total For IDCG06									0.00	0	882,995,40
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.39842			0.00	0	
Total IDCG07 SPOT									0.00	0	
Total For IDCG07									0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.25000	109.66351	10.25000	109.81874			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	99.94462				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.75000	112.36855	8.75000	112.34226				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.55105				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.96856				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.28728				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.87034				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.37071				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.33987				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.20871				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.40449				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	101.06515				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.12825				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.33732				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.58825				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.24694				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP1U SPOT										0.00	0	
Total For IDCP1U										0.00	0	
IDCP2U On 05/04/2025 Spot Bond			100.00000	8.62121	100.00000	8.60213				0.00	0	
Total IDCP2U SPOT										0.00	0	
Total For IDCP2U										0.00	0	
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP3U SPOT										0.00	0	
Total For IDCP3U										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.63000	105.93424	7.63000	105.91256				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.32000	105.45351	5.32000	105.43839				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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IN403U SPOT										0.00	0	
Total For IN403U										0.00	0	
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN404U SPOT										0.00	0	
Total For IN404U										0.00	0	
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN405U SPOT										0.00	0	
Total For IN405U										0.00	0	
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	108.56100	10.00000	108.53200				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/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
ING362 On 24/02/2021 Spot Bond					0.00000	100.02997				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.56199				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.33266				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	92.15841				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.79633				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	101.19058				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	101.08764				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.76500	103.32103	6.76500	103.30244				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.82262				0.00	18,511,200	9,255,60
Total INLV05 SPOT										0.00	18,511,200	9,255,60
Total For INLV05										0.00	18,511,200	9,255,60
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	
IPF01/J On 25/11/2020 Spot Bond			10.00000	108.56100	10.00000	108.53200				0.00	0	
Total IPF01/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 IPF01/JIBAR										0.00	0	
IPF13 On 04/12/2020 Spot Bond					0.00000	99.98630				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	101.27981				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.26918				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	101.12999				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.14994				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.16987				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.66460				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.27508				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	100.45380				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.80469				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.33986				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.34590				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF28U SPOT										0.00	0	
Total For IPF28U										0.00	0	
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF29U SPOT										0.00	0	
Total For IPF29U										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.08853				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.29658				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.03954				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.31088				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	100.26011	2.75000	100.25266				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			6.96000	153.38483	6.96000	153.32930				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.82171				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IV034 On 11/02/2021 Spot Bond			6.76500	103.17536	6.76500	103.15679			0.00	0	
Total IV034 SPOT									0.00	0	
Total For IV034									0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.26193			0.00	0	
Total IV035 SPOT									0.00	0	
Total For IV035									0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	103.03220			0.00	0	
Total IV036 SPOT									0.00	0	
Total For IV036									0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.63690			0.00	0	
Total IV038 SPOT									0.00	0	
Total For IV038									0.00	0	
IV039 On 31/01/2022 Spot Bond			3.75000	3.75000	3.75000	161.41335			0.00	0	
Total IV039 SPOT									0.00	0	
Total For IV039									0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.79384			0.00	0	
Total IV040 SPOT									0.00	0	
Total For IV040									0.00	0	
IV041 On 29/09/2021 Spot Bond			7.58500	109.57700	7.58500	109.55483			0.00	0	
Total IV041 SPOT									0.00	0	
Total For IV041									0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.18565			0.00	0	
Total IV042 SPOT									0.00	0	
Total For IV042									0.00	0	
IV043 On 21/11/2021 Spot Bond			7.60000	7.60000	7.60000	109.12277			0.00	0	
Total IV043 SPOT									0.00	0	
Total For IV043									0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.76131			0.00	0	
Total IV044 SPOT									0.00	0	
Total For IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			2.45000	164.34523	2.45000	164.30562		98,000,000,000.00	40,000,000	20,000,000	
Total IV045 SPOT								98,000,000,000.00	40,000,000	20,000,000	
Total For IV045								98,000,000,000.00	40,000,000	20,000,000	
IV046 On 21/06/2022 Spot Bond					0.00000	102.25663			0.00	0	
Total IV046 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	100.19527				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			5.66000	166.93194	5.66000	166.87730				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	108.56100	10.00000	108.53200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC005/JIBAR SPOT										0.00	0	
Total For IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	101.05242				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.76500	99.87969	10.76500	99.85123				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.08000	108.25306	6.08000	108.23535				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.15914				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.18614				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.16814				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.90047				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.73000	105.60934	5.73000	105.59313				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.37349				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.29358				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.00239				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC136 On 22/08/2021 Spot Bond					0.00000	100.86098				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.01933				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.14761				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.00001				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	99.94814				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.00001				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	101.10877				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	102.04861				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.97631				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.70248				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	100.41061				0.00	0	
Total IVC154 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.66633				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.03012				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.29058				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2020 Spot Bond					0.00000	101.03396				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	101.02279				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	100.18194				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	100.20557				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.88496				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	100.21200				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.94364				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.00608				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.98352				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	100.55291				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.38792				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.31627				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.31417				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC68U SPOT										0.00	0	
Total For IVC68U										0.00	0	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC80U SPOT										0.00	0	
Total For IVC80U										0.00	0	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC84U SPOT										0.00	0	
Total For IVC84U										0.00	0	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC85U SPOT										0.00	0	
Total For IVC85U										0.00	0	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC91U SPOT										0.00	0	
Total For IVC91U										0.00	0	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC95U SPOT										0.00	0	
Total For IVC95U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC96U SPOT										0.00	0	
Total For IVC96U										0.00	0	
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC99U SPOT										0.00	0	
Total For IVC99U										0.00	0	
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	
IVZ009 On 03/09/2020 Spot Bond			3.90000	3.90000	3.90000	99.96796				0.00	0	
Total IVZ009 SPOT										0.00	0	
Total For IVZ009										0.00	0	
IVZ010 On 17/09/2020 Spot Bond			3.90000	3.90000	3.90000	99.81869				0.00	0	
Total IVZ010 SPOT										0.00	0	
Total For IVZ010										0.00	0	
IVZ011 On 15/10/2020 Spot Bond			3.90000	3.90000	3.90000	99.52148				0.00	0	
Total IVZ011 SPOT										0.00	0	
Total For IVZ011										0.00	0	
IVZ012 On 22/10/2020 Spot Bond			3.90000	3.90000	3.90000	99.44745				0.00	0	
Total IVZ012 SPOT										0.00	0	
Total For IVZ012										0.00	0	
IVZ013 On 29/10/2020 Spot Bond			3.90000	3.90000	3.90000	99.37354				0.00	0	
Total IVZ013 SPOT										0.00	0	
Total For IVZ013										0.00	0	
IVZ014 On 05/11/2020 Spot Bond			3.95000	3.95000	3.95000	99.29082				0.00	0	
Total IVZ014 SPOT										0.00	0	
Total For IVZ014										0.00	0	
IVZ015 On 12/11/2020 Spot Bond			3.95000	3.95000	3.95000	99.21619				0.00	0	
Total IVZ015 SPOT										0.00	0	
Total For IVZ015										0.00	0	
IVZ016 On 19/11/2020 Spot Bond			3.95000	3.95000	3.95000	99.14168				0.00	0	
Total IVZ016 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVZ016										0.00	0	
IVZ017 On 26/11/2020 Spot Bond			3.95000	3.95000	3.95000	99.06727				0.00	0	
Total IVZ017 SPOT										0.00	0	
Total For IVZ017										0.00	0	
IVZ018 On 03/12/2020 Spot Bond			3.95000	3.95000	3.95000	98.99298				0.00	0	
Total IVZ018 SPOT										0.00	0	
Total For IVZ018										0.00	0	
IVZ019 On 07/12/2020 Spot Bond			3.95000	3.95000	3.95000	98.95058				0.00	0	
Total IVZ019 SPOT										0.00	0	
Total For IVZ019										0.00	0	
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JAS03U SPOT										0.00	0	
Total For JAS03U										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.45787				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	101.15014				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			7.06500	107.05568	7.06500	107.03538				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP010 On 15/09/2020 Spot Bond					0.00000	101.28633				0.00	0	
Total KAP010 SPOT										0.00	0	
Total For KAP010										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.02902				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	97.39746				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.71266				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	97.22801				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.08797				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.29632				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.72000	129.68049	8.72000	129.65041				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	94.92952				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	92.87432				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.54500	108.41479	6.54500	108.39571				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK22 On 04/09/2020 Spot Bond					0.00000	99.97740				0.00	0	
Total LBK22 SPOT										0.00	0	
Total For LBK22										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	92.53048				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.56500	106.52516	9.56500	106.49797				0.00	0	808,716,70
Total LBK24 SPOT										0.00	0	808,716,70
Total For LBK24										0.00	0	808,716,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK26 On 23/03/2021 Spot Bond					0.00000	96.65708				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.62120				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.33500	94.54031	12.33500	94.50957				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.63500	102.52357	9.63500	102.49722				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	93.69883				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.93532				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.35490				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.41296				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.57909				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.20740				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	81.65056				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LBK39U										0.00	0	
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LBK40U SPOT										0.00	0	
Total For LBK40U										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.25199				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.11500	112.12679	6.11500	112.10833				0.00	0	2,755,800,00
Total LGL06 SPOT										0.00	0	2,755,800,00
Total For LGL06										0.00	0	2,755,800,00
LGL07 On 04/10/2022 Spot Bond					0.00000	102.66767				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.55181				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	100.20046				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.61310				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	
Total For LHC19U										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	100.54080				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	100.45551				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.53463				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	99.92872				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.76653				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.18013				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.18507				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.18827				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.19584				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.20152				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 22/09/2020 Spot Bond					0.00000	99.79828				0.00	0	
Total MAQ190 SPOT										0.00	0	
Total For MAQ190										0.00	0	
MBC29 On 02/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MBC29U SPOT										0.00	0	
Total For MBC29U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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 21/05/2021 Spot Bond					0.00000	100.16144			0.00	0	
Total MBF059 SPOT									0.00	0	
Total For MBF059									0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.26656			0.00	0	
Total MBF061 SPOT									0.00	0	
Total For MBF061									0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.05261			0.00	0	
Total MBF063 SPOT									0.00	0	
Total For MBF063									0.00	0	
MBF06 On 30/09/2020 Spot Bond					0.00000	100.87442			0.00	0	
Total MBF064 SPOT									0.00	0	
Total For MBF064									0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.49365			0.00	0	20,000,000.00
Total MBF065 SPOT									0.00	0	20,000,000.00
Total For MBF065									0.00	0	20,000,000.00
MBP03 On 02/11/2022 Spot Bond					0.00000	100.45189			0.00	0	
Total MBP038 SPOT									0.00	0	
Total For MBP038									0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.25244			0.00	0	
Total MBP039 SPOT									0.00	0	
Total For MBP039									0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.13047			0.00	0	
Total MBP040 SPOT									0.00	0	
Total For MBP040									0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.76261			0.00	0	
Total MBP041 SPOT									0.00	0	
Total For MBP041									0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.55581			0.00	0	
Total MBP042 SPOT									0.00	0	
Total For MBP042									0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.56276			0.00	0	
Total MBP043 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MBP043									0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.93282			0.00	0	
Total MBP044 SPOT									0.00	0	
Total For MBP044									0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.95084			0.00	0	
Total MBP045 SPOT									0.00	0	
Total For MBP045									0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	99.74186			0.00	0	
Total MBP046 SPOT									0.00	0	
Total For MBP046									0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.10076			0.00	0	
Total MBP047 SPOT									0.00	0	
Total For MBP047									0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.93283			0.00	0	
Total MBP048 SPOT									0.00	0	
Total For MBP048									0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.95086			0.00	0	
Total MBP049 SPOT									0.00	0	
Total For MBP049									0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.12429			0.00	0	
Total MBP050 SPOT									0.00	0	
Total For MBP050									0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	99.86717			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.89000	107.37483	4.89000	107.36074			0.00	0	
Total MMIG02 SPOT									0.00	0	
Total For MMIG02									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.67500	7.67500	7.67500	115.33879			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.60500	110.19303	5.60500	110.17649		1,121,000,000,000.00		200,000,000	1,150,000,000
Total MMIG05 SPOT								1,121,000,000,000.00		200,000,000	1,150,000,000
Total For MMIG05								1,121,000,000,000.00		200,000,000	1,150,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.64487			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	98.13375				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	97.73736				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.28000	107.02011	8.28000	106.99639				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	99.92739				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN08 On 11/10/2020 Spot Bond					0.00000	100.91851				0.00	0	
Total MTN08 SPOT										0.00	0	
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.33717				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.48937				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	99.72371				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.54594				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	97.65610				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.32742				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN15 On 10/05/2024 Spot Bond					0.00000	100.33985				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.15655				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	97.93227				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.37137				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	99.94516				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.69708				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.20415				0.00	460,000,000	230,000,000
Total MTN21 SPOT										0.00	460,000,000	230,000,000
Total For MTN21										0.00	460,000,000	230,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	100.66976				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.23000	101.78966	8.23000	100.96761				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.71852				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 07/09/2020 Spot Bond					0.00000	99.95268				0.00	0	
Total MTNC21 SPOT										0.00	0	
Total For MTNC21										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.35858				0.00	0	
Total MTNC22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MTNC22									0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			28,000,000,000,000.00	280,000,000	140,000,000
Total MTNC23 SPOT									28,000,000,000,000.00	280,000,000	140,000,000
Total For MTNC23									28,000,000,000,000.00	280,000,000	140,000,000
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	
MWARL On 22/02/2021 Spot Bond					0.00000	100.14949			0.00	0	
Total MWAR02 SPOT									0.00	0	
Total For MWAR02									0.00	0	
MWARL On 22/11/2021 Spot Bond					0.00000	100.14682			0.00	0	
Total MWAR03 SPOT									0.00	0	
Total For MWAR03									0.00	0	
MWARL On 22/11/2022 Spot Bond					0.00000	100.14682			0.00	0	
Total MWAR04 SPOT									0.00	0	
Total For MWAR04									0.00	0	
N6C26 On 21/09/2020 Spot Bond					0.00000	101.11613			0.00	0	
Total N6C26 SPOT									0.00	0	
Total For N6C26									0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	101.16802			0.00	0	
Total N6D26 SPOT									0.00	0	
Total For N6D26									0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	101.22839			0.00	0	
Total N6E26 SPOT									0.00	0	
Total For N6E26									0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.56720			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	102.48481				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.07490				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.36802				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.61714				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.84620				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.68500	107.67998	5.68500	107.66358				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.16500	111.14295	6.16500	111.12461				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.16000	107.00881	9.16000	106.98277				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.04298				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.68045				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.52569				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBG04 On 25/10/2022 Spot Bond					0.00000	100.65507			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.56716			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBK11 On 28/11/2020 Spot Bond			5.28000	103.19118	5.28000	103.17643			0.00	0	
Total NBK11A SPOT									0.00	0	
Total For NBK11A									0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.46500	106.36143	5.46500	106.34585			0.00	0	
Total NBK12A SPOT									0.00	0	
Total For NBK12A									0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	104.29957	9.38000	104.27359			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.73000	117.11920	5.73000	117.10123			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.58500	105.47147	4.58500	105.45840			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.03000	105.70969	5.03000	105.69543			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.62000	111.27343	6.62000	111.25374		264,800,000,000.00	40,000,000	20,000,000	
Total NBK16A SPOT								264,800,000,000.00	40,000,000	20,000,000	
Total For NBK16A								264,800,000,000.00	40,000,000	20,000,000	
NBK17 On 22/04/2026 Spot Bond			7.05000	116.94198	7.05000	116.91984		0.00	0	1,220,000,000	
Total NBK17A SPOT								0.00	0	1,220,000,000	
Total For NBK17A								0.00	0	1,220,000,000	
NBK19 On 01/06/2022 Spot Bond			5.56000	109.16588	5.56000	109.14953		0.00	0		
Total NBK19A SPOT								0.00	0		
Total For NBK19A								0.00	0		
NBK20 On 01/06/2026 Spot Bond			7.04000	118.12473	7.04000	118.10240		0.00	0		
Total NBK20A SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK20A									0.00	0	
NBK20I On 25/06/2021 Spot Bond					0.00000	101.28392			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21I On 21/07/2027 Spot Bond			7.65000	116.99155	7.65000	116.96768		765,000,000,000.00	100,000,000	50,000,00	
Total NBK21A SPOT								765,000,000,000.00	100,000,000	50,000,00	
Total For NBK21A								765,000,000,000.00	100,000,000	50,000,00	
NBK22I On 19/11/2022 Spot Bond			5.54500	112.21614	5.54500	112.19946		0.00	0		
Total NBK22A SPOT								0.00	0		
Total For NBK22A								0.00	0		
NBK23I On 19/11/2025 Spot Bond			6.76500	120.07873	6.76500	120.05703		0.00	0		
Total NBK23A SPOT								0.00	0		
Total For NBK23A								0.00	0		
NBK24I On 19/11/2027 Spot Bond			7.80500	120.19010	7.80500	120.16509		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	100.33040		0.00	0		
Total NBK24B SPOT								0.00	0		
Total For NBK24B								0.00	0		
NBK25I On 17/02/2023 Spot Bond			5.12500	5.12500	5.12500	113.09831		0.00	0		
Total NBK25A SPOT								0.00	0		
Total For NBK25A								0.00	0		
NBK25I On 12/02/2025 Spot Bond					0.00000	102.86983		0.00	0		
Total NBK25B SPOT								0.00	0		
Total For NBK25B								0.00	0		
NBK26I On 10/05/2023 Spot Bond			100.00000	23.96890	100.00000	23.91614		0.00	0		
Total NBK26A SPOT								0.00	0		
Total For NBK26A								0.00	0		
NBK26I On 22/04/2026 Spot Bond					0.00000	103.94249		0.00	0		
Total NBK26B SPOT								0.00	0		
Total For NBK26B								0.00	0		
NBK27I On 10/05/2026 Spot Bond			7.99000	117.72897	7.99000	117.70391		0.00	0		
Total NBK27A SPOT								0.00	0		
Total For NBK27A								0.00	0		
NBK28I On 02/08/2023 Spot Bond			5.84500	111.88688	5.84500	111.86937		0.00	0	111,000,00	

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 NBK28A SPOT										0.00	0	111,000,00
Total For NBK28A										0.00	0	111,000,00
NBK28I On 19/11/2020 Spot Bond					0.00000	100.35229				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29J On 31/07/2026 Spot Bond			7.15000	116.89330	7.15000	116.87098				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30J On 20/02/2024 Spot Bond			5.69000	112.50868	5.69000	112.49153				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	100.77524				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31J On 09/11/2023 Spot Bond			5.81500	113.30154	5.81500	113.28390				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.59623				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	100.67994				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.85474				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.02396				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.93218				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.95500	9.95500	9.95500	67.44450				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK40I On 31/07/2026 Spot Bond					0.00000	104.03032				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.79892				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.92634				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	100.48505				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.07973				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.30629				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.86170				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.44571				0.00	150,000,000	50,000,000
Total NBK48B SPOT										0.00	150,000,000	50,000,000
Total For NBK48B										0.00	150,000,000	50,000,000
NBK49I On 09/11/2023 Spot Bond					0.00000	100.90253				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	99.18337				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.70199				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.07643				0.00	0	
Total NBK52B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	99.89596				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.18209				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.74425				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.44687				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	99.63356				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.81747				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	99.74315				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	99.39186				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	99.03947				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.20859				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			9.12500	109.41701	9.12500	109.39049				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.19861				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.16000	108.72797	9.16000	108.70151				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.20859				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.22443				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.24437				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.20102				0.00	0	
Total NCLN94 SPOT										0.00	0	
Total For NCLN94										0.00	0	
NDAL0 On 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NDAL01 SPOT										0.00	0	
Total For NDAL01										0.00	0	
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED01U SPOT										0.00	0	
Total For NED01U										0.00	0	
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED02U SPOT										0.00	0	
Total For NED02U										0.00	0	
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED03U SPOT										0.00	0	
Total For NED03U										0.00	0	
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED04U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NED04U										0.00	0	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED05U SPOT										0.00	0	
Total For NED05U										0.00	0	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED06U SPOT										0.00	0	
Total For NED06U										0.00	0	
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED07U SPOT										0.00	0	
Total For NED07U										0.00	0	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED08U SPOT										0.00	0	
Total For NED08U										0.00	0	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED09U SPOT										0.00	0	
Total For NED09U										0.00	0	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED10U SPOT										0.00	0	
Total For NED10U										0.00	0	
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED11U SPOT										0.00	0	
Total For NED11U										0.00	0	
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED12U SPOT										0.00	0	
Total For NED12U										0.00	0	
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	102.67702				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.18681				0.00	2,373,400	1,186,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NEDT1B SPOT										0.00	2,373,400	1,186,700
Total For NEDT1B										0.00	2,373,400	1,186,700
NET53 On 17/04/2021 Spot Bond					0.00000	100.75449				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	103.33178				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01G On 01/07/2025 Spot Bond					0.00000	100.13654				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.45206				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.39853				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.04570				0.00	0	1,000,000.00
Total NGL04 SPOT										0.00	0	1,000,000.00
Total For NGL04										0.00	0	1,000,000.00
NGL05 On 26/07/2023 Spot Bond					0.00000	99.87183				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.05545				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.89660				0.00	0	1,670,000.00
Total NGL07 SPOT										0.00	0	1,670,000.00
Total For NGL07										0.00	0	1,670,000.00
NGL08 On 02/07/2025 Spot Bond					0.00000	101.39899				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1A On 01/07/2022 Spot Bond					0.00000	107.01953				0.00	0	280,000.00
Total NGLT1A SPOT										0.00	0	280,000.00
Total For NGLT1A										0.00	0	280,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGLT1B On 20/10/2023 Spot Bond					0.00000	99.57465				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT103 On 25/03/2024 Spot Bond					0.00000	99.42662				0.00	1,170,000,000	1,170,000,000
Total NGT103 SPOT										0.00	1,170,000,000	1,170,000,000
Total For NGT103										0.00	1,170,000,000	1,170,000,000
NGT104 On 15/01/2025 Spot Bond					0.00000	99.76097				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT105 On 22/05/2025 Spot Bond					0.00000	96.45188				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT106 On 05/08/2025 Spot Bond					0.00000	100.74646				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NHM001 On 25/11/2020 Spot Bond			10.00000	108.56100	10.00000	108.53200				0.00	0	
Total NHM001/JIBAR SPOT										0.00	0	
Total For NHM001/JIBAR										0.00	0	
NHM002 On 12/05/2021 Spot Bond			13.50000	104.16694	13.50000	104.12997				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM006 On 16/04/2021 Spot Bond					0.00000	100.55295				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM007 On 16/04/2022 Spot Bond					0.00000	101.06743				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM009 On 26/04/2022 Spot Bond					0.00000	100.82706				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM011 On 24/05/2022 Spot Bond					0.00000	100.19661				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM012 On 13/06/2022 Spot Bond					0.00000	99.78815				0.00	0	
Total NHM012 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM012										0.00	0	
NHM01 On 09/09/2020 Spot Bond					0.00000	99.90463				0.00	0	
Total NHM013 SPOT										0.00	0	
Total For NHM013										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.25128				0.00	60,000,000	30,000,00
Total NHM014 SPOT										0.00	60,000,000	30,000,00
Total For NHM014										0.00	60,000,000	30,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	99.80126				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.49831				0.00	2,040,000,000	1,020,000,00
Total NHM016 SPOT										0.00	2,040,000,000	1,020,000,00
Total For NHM016										0.00	2,040,000,000	1,020,000,00
NHM01 On 26/02/2021 Spot Bond					0.00000	100.12634				0.00	20,000,000	10,000,00
Total NHM017 SPOT										0.00	20,000,000	10,000,00
Total For NHM017										0.00	20,000,000	10,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	100.17684				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.18244				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.35000	5.35000	5.35000	195.04710				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.37000	4.37000	4.37000	181.70844				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.68500	3.68500	3.68500	137.54997				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.45000	3.45000	3.45000	105.06962				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.45000	5.45000	5.45000	95.02911				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.79000	3.79000	3.79000	136.95223				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			4.18000	4.18000	4.18000	134.75794				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.51000	4.51000	4.51000	180.02743				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			5.22000	171.82747	5.22000	171.77322				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.41500	95.49944	5.41500	95.46890				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN010 On 01/10/2020 Spot Bond					0.00000	100.88412				0.00	0	2,000,000,0€
Total NN010 SPOT										0.00	0	2,000,000,0€
Total For NN010										0.00	0	2,000,000,0€
NN011 On 23/06/2021 Spot Bond					0.00000	101.01195				0.00	0	2,500,000,0€
Total NN011 SPOT										0.00	0	2,500,000,0€
Total For NN011										0.00	0	2,500,000,0€
NN013 On 09/09/2020 Spot Bond					0.00000	100.48470				0.00	0	
Total NN013 SPOT										0.00	0	
Total For NN013										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	103.87930				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN015 On 20/09/2020 Spot Bond					0.00000	100.97760				0.00	0	
Total NN015 SPOT										0.00	0	
Total For NN015										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.94030				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.02668				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	127.06570				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.22470				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.33330				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN028U SPOT										0.00	0	
Total For NN028U										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.14702				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.16060				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.39970				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	100.41090				0.00	0	
Total NN037 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.71940				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.14947				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	102.17680				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	81.73858				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.36960				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	81.61968				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	112.59250				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.84376				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	103.75660				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	100.23490				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.00852				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	98.51152				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.83493				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	121.97000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	99.32156				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	105.37000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	105.32000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	107.06000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	105.91000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	85.69028				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	85.69028				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	119.91020				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF06 On 12/09/2024 Spot Bond					0.00000	108.32700				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF07 On 20/09/2020 Spot Bond					0.00000	132.21950				0.00	0	
Total NNF07 SPOT										0.00	0	
Total For NNF07										0.00	0	
NNF08 On 22/09/2020 Spot Bond					0.00000	132.06110				0.00	0	
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.10032				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	112.98600				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.14523				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.14556				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.13595				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.10840				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.20765				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.15643				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.14957				0.00	0	
Total NQ1B21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NQ1B21									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.12050			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.32351			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.12453			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.21500	116.20571	6.21500	116.18639			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02: On 31/05/2023 Spot Bond			3.20000	191.74368	3.20000	191.69352		128,000,000,000.00		40,000,000	20,000,00
Total NRA023 SPOT								128,000,000,000.00		40,000,000	20,000,00
Total For NRA023								128,000,000,000.00		40,000,000	20,000,00
NRA02: On 30/11/2028 Spot Bond			9.33000	119.70914	9.33000	119.67932		100,902,084,000.00		10,814,800	14,266,70
Total NRA028 SPOT								100,902,084,000.00		10,814,800	14,266,70
Total For NRA028								100,902,084,000.00		10,814,800	14,266,70
NRA02: On 30/11/2028 Spot Bond			100.00000	15.26364	100.00000	15.22986		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	101.77425			0.00	0	
Total NTC21 SPOT									0.00	0	
Total For NTC21									0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.43397			0.00	0	
Total NTC22 SPOT									0.00	0	
Total For NTC22									0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.82989			0.00	0	
Total NTC23 SPOT									0.00	0	
Total For NTC23									0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	101.24691			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	99.92949				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.00608				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.85887				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.85673				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	101.10333				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	99.90103				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.65698				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.41500	111.89241	5.41500	111.87617				0.00	0	1,500,000,00
Total OML06 SPOT										0.00	0	1,500,000,00
Total For OML06										0.00	0	1,500,000,00
OML07 On 19/03/2025 Spot Bond			7.34000	118.77178	7.34000	118.74851				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML08 On 14/09/2020 Spot Bond					0.00000	101.41334				0.00	0	
Total OML08 SPOT										0.00	0	
Total For OML08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML09 On 14/09/2022 Spot Bond			5.61500	109.70261	5.61500	115.12709				0.00	0	1,000,000,00
Total OML09 SPOT										0.00	0	1,000,000,00
Total For OML09										0.00	0	1,000,000,00
OML10 On 14/09/2025 Spot Bond			7.66500	114.83476	7.66500	120.47355				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	96.97105				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	
PBJJ1 On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJJ1U SPOT										0.00	0	
Total For PBJJ1U										0.00	0	
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKJ1U SPOT										0.00	0	
Total For PBKJ1U										0.00	0	
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKS1U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For PBKS1U										0.00	0	
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKX1U SPOT										0.00	0	
Total For PBKX1U										0.00	0	
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLS1U SPOT										0.00	0	
Total For PBLT1U										0.00	0	
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLT1U SPOT										0.00	0	
Total For PBLT1U										0.00	0	
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUC1U SPOT										0.00	0	
Total For PBUC1U										0.00	0	
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUJ1U SPOT										0.00	0	
Total For PBUJ1U										0.00	0	
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBVJ1U SPOT										0.00	0	
Total For PBVJ1U										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	99.90598				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	99.90313				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	108.56100	10.00000	108.53200				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PMM46U SPOT										0.00	0	
Total For PMM46U										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.08624				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.89823				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.39554				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.08298				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.20149				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.22795				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.23173				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.23550				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.23000	118.43482	7.38000	117.59206			248,807,699,789,000.00	5,566,916,694,300	3,985,915,770,700	
Total R186 SPOT									18,807,699,789,000.00	566,916,694,300	385,915,770,700	
Total For R186									18,807,699,789,000.00	566,916,694,300	385,915,770,700	
R197 On 07/12/2023 Spot Bond			2.00000	311.96869	2.00000	311.89717			84,084,150,600,000.00	42,042,075,300	42,464,800,100	
Total R197 SPOT									14,084,150,600,000.00	42,042,075,300	42,464,800,100	
Total For R197									14,084,150,600,000.00	42,042,075,300	42,464,800,100	
R202 On 07/12/2033 Spot Bond			4.36000	215.77987	4.35000	215.93872			182,801,434,420,000.00	41,926,934,500	145,595,218,000	
Total R202 SPOT									12,801,434,420,000.00	41,926,934,500	145,595,218,000	
Total For R202									12,801,434,420,000.00	41,926,934,500	145,595,218,000	
R2023 On 28/02/2023 Spot Bond			4.44000	107.80351	4.56500	107.48523			748,649,957,416,000.00	1,294,740,981,400	1,035,644,645,900	
Total R2023 SPOT									18,649,957,416,000.00	294,740,981,400	335,644,645,900	
Total For R2023									18,649,957,416,000.00	294,740,981,400	335,644,645,900	
R2030 On 31/01/2030 Spot Bond			9.26500	92.91878	9.26500	92.89592			088,616,850,070,000.00	2,060,293,238,000	1,831,554,505,800	
Total R2030 SPOT									18,616,850,070,000.00	060,293,238,000	331,554,505,800	
Total For R2030									18,616,850,070,000.00	060,293,238,000	331,554,505,800	

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 31/03/2032 Spot Bond			10.18000	90.57708	10.18000	90.55251		851,969,887,284,000.00	1,950,095,273,800	1,116,356,980,90	
Total R2032 SPOT								1,969,887,284,000.00	950,095,273,800	116,356,980,90	
Total For R2032								1,969,887,284,000.00	950,095,273,800	116,356,980,90	
R2035 On 28/02/2035 Spot Bond			10.88000	85.63767	10.88000	85.61261		416,885,738,752,000.00	1,141,257,880,400	908,976,465,90	
Total R2035 SPOT								16,885,738,752,000.00	141,257,880,400	908,976,465,90	
Total For R2035								16,885,738,752,000.00	141,257,880,400	908,976,465,90	
R2037 On 31/01/2037 Spot Bond			11.15000	81.03204	11.15000	81.00814		748,732,780,175,000.00	1,233,070,204,500	1,331,266,737,30	
Total R2037 SPOT								18,732,780,175,000.00	233,070,204,500	331,266,737,30	
Total For R2037								18,732,780,175,000.00	233,070,204,500	331,266,737,30	
R2040 On 31/01/2040 Spot Bond			11.34500	82.59579	11.34500	82.57104		128,997,067,162,000.00	1,509,827,859,600	1,034,267,262,90	
Total R2040 SPOT								28,997,067,162,000.00	509,827,859,600	1034,267,262,90	
Total For R2040								28,997,067,162,000.00	509,827,859,600	1034,267,262,90	
R2044 On 31/01/2044 Spot Bond			11.45500	78.94096	11.45500	78.91707		703,883,153,368,500.00	1,545,515,770,700	1,357,992,971,20	
Total R2044 SPOT								13,883,153,368,500.00	545,515,770,700	357,992,971,20	
Total For R2044								13,883,153,368,500.00	545,515,770,700	357,992,971,20	
R2048 On 28/02/2048 Spot Bond			11.42000	77.81811	11.42000	77.79424		963,922,356,070,000.00	3,324,336,458,500	3,001,584,610,30	
Total R2048 SPOT								33,922,356,070,000.00	324,336,458,500	3001,584,610,30	
Total For R2048								33,922,356,070,000.00	324,336,458,500	3001,584,610,30	
R208 On 31/03/2021 Spot Bond			3.64000	104.63373	3.55000	104.67502		980,960,800,000,000.00	544,220,000,000	600,806,605,20	
Total R208 SPOT								10,960,800,000,000.00	544,220,000,000	600,806,605,20	
Total For R208								10,960,800,000,000.00	544,220,000,000	600,806,605,20	
R209 On 31/03/2036 Spot Bond			10.67000	69.45563	10.79000	68.76685		009,349,843,374,000.00	750,641,972,200	729,390,275,60	
Total R209 SPOT								19,349,843,374,000.00	750,641,972,200	729,390,275,60	
Total For R209								19,349,843,374,000.00	750,641,972,200	729,390,275,60	
R210 On 31/03/2028 Spot Bond			3.63000	190.95159	3.66000	190.51658		177,062,281,077,000.00	48,777,487,900	68,107,379,00	
Total R210 SPOT								17,062,281,077,000.00	48,777,487,900	68,107,379,00	
Total For R210								17,062,281,077,000.00	48,777,487,900	68,107,379,00	
R212 On 31/01/2022 Spot Bond			1.00000	167.64981	1.00000	167.61594		21,720,468,500,000.00	21,720,468,500	64,781,547,00	
Total R212 SPOT								1,720,468,500,000.00	21,720,468,500	64,781,547,00	
Total For R212								1,720,468,500,000.00	21,720,468,500	64,781,547,00	
R213 On 28/02/2031 Spot Bond			9.61500	83.03475	9.75000	82.24018		687,880,883,679,000.00	695,567,434,600	598,631,593,40	
Total R213 SPOT								17,880,883,679,000.00	695,567,434,600	598,631,593,40	
Total For R213								17,880,883,679,000.00	695,567,434,600	598,631,593,40	
R214 On 28/02/2041 Spot Bond			11.06000	63.38298	11.06000	63.36413		595,250,192,026,000.00	686,731,482,100	997,355,698,10	
Total R214 SPOT								15,250,192,026,000.00	686,731,482,100	997,355,698,10	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R214										15,250,192,026,000.00	686,731,482,100	997,355,698,100
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC001U SPOT										0.00	0	
Total For RC001U										0.00	0	
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC002U SPOT										0.00	0	
Total For RC002U										0.00	0	
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC003U SPOT										0.00	0	
Total For RC003U										0.00	0	
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC004U SPOT										0.00	0	
Total For RC004U										0.00	0	
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC005U SPOT										0.00	0	
Total For RC005U										0.00	0	
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC006U SPOT										0.00	0	
Total For RC006U										0.00	0	
RC007 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC007U SPOT										0.00	0	
Total For RC007U										0.00	0	
RC008 On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC008U SPOT										0.00	0	
Total For RC008U										0.00	0	
RC009 On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC009U SPOT										0.00	0	
Total For RC009U										0.00	0	
RC010 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC010U SPOT										0.00	0	
Total For RC010U										0.00	0	
RC011 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC011U SPOT										0.00	0	
Total For RC011U										0.00	0	
RC018 On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RC018U SPOT										0.00	0	
Total For RC018U										0.00	0	
RC0210 On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC021U SPOT										0.00	0	
Total For RC021U										0.00	0	
RC0220 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	
RC0230 On 27/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC023U SPOT										0.00	0	
Total For RC023U										0.00	0	
RDF020 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	
RDF060 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF06U SPOT										0.00	0	
Total For RDF06U										0.00	0	
RDF070 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF07U SPOT										0.00	0	
Total For RDF07U										0.00	0	
RDF080 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF08U SPOT										0.00	0	
Total For RDF08U										0.00	0	
RDF090 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF09U SPOT										0.00	0	
Total For RDF09U										0.00	0	
RDF100 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF10U SPOT										0.00	0	
Total For RDF10U										0.00	0	
RDF110 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF11U SPOT										0.00	0	
Total For RDF11U										0.00	0	
RDF120 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF12U SPOT										0.00	0	
Total For RDF12U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDF13I 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	
RDF14I 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	
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF15U SPOT										0.00	0	
Total For RDF15U										0.00	0	
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF16U SPOT										0.00	0	
Total For RDF16U										0.00	0	
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF17U SPOT										0.00	0	
Total For RDF17U										0.00	0	
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF18U SPOT										0.00	0	
Total For RDF18U										0.00	0	
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF19U SPOT										0.00	0	
Total For RDF19U										0.00	0	
RDF26I On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF26U SPOT										0.00	0	
Total For RDF26U										0.00	0	
RDF27I On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF27U SPOT										0.00	0	
Total For RDF27U										0.00	0	
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.79065				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.01412				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.90993				0.00	0	
Total RDFB11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For RDFB11									0.00	0	
RDFB1: On 27/11/2022 Spot Bond					0.00000	99.47165			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1: On 12/03/2021 Spot Bond					0.00000	99.81687			0.00	900,000,000	450,000,000
Total RDFB13 SPOT									0.00	900,000,000	450,000,000
Total For RDFB13									0.00	900,000,000	450,000,000
RDFB1: On 12/03/2023 Spot Bond					0.00000	98.45622			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.24269			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	99.18766			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	98.93936			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.30922			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.93890			0.00	0	
Total RDFB19 SPOT									0.00	0	
Total For RDFB19									0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.12004			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	101.16988			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	101.04570			0.00	0	
Total RDFB22 SPOT									0.00	0	
Total For RDFB22									0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.20646			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.39560				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.26959				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.21058				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	99.88577				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.30869				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.82197				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	99.90998				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.33087				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.46795				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.40562				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.58072				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES041 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES04U SPOT										0.00	0	
Total For RES04U										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.32084				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.84329				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.24812				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES421 On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES42U SPOT										0.00	0	
Total For RES42U										0.00	0	
RES441 On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES44U SPOT										0.00	0	
Total For RES44U										0.00	0	
RES461 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES46U SPOT										0.00	0	
Total For RES46U										0.00	0	
RES471 On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES47U SPOT										0.00	0	
Total For RES47U										0.00	0	
RES481 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	100.55762				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			5.35500	106.50709	5.35500	106.49171				0.00	0	
Total RW21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.21500	111.81953	6.21500	111.80083				0.00	0	179,077,90
Total RW23 SPOT										0.00	0	179,077,90
Total For RW23										0.00	0	179,077,90
RW28 On 10/12/2028 Spot Bond			11.62000	95.19055	11.62000	95.16118				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	108.56100	10.00000	108.53200				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	100.90453				0.00	0	
Total SBK18 SPOT										0.00	0	
Total For SBK18										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.83500	112.38677	5.83500	112.36921				0.00	0	2,030,000,00
Total SBK23 SPOT										0.00	0	2,030,000,00
Total For SBK23										0.00	0	2,030,000,00
SBK24 On 19/10/2020 Spot Bond					0.00000	101.23382				0.00	0	
Total SBK24 SPOT										0.00	0	
Total For SBK24										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.79431				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.63500	108.49845	5.63500	108.48198				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.50643				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	102.17237				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.35500	106.55179	4.35500	106.53925				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.54000	119.50895	6.54000	119.48804				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.27390				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.41000	115.11854	5.41000	115.10185				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.64000	109.58410	6.64000	109.56464				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.11500	116.37525	7.11500	116.35302				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.63500	120.56940	5.63500	120.55120				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.88000	113.18935	5.88000	113.17153			470,400,000,000.00	80,000,000	40,000,000	
Total SBS38 SPOT									470,400,000,000.00	80,000,000	40,000,000	
Total For SBS38									470,400,000,000.00	80,000,000	40,000,000	
SBS39 On 29/01/2030 Spot Bond			8.25500	110.34611	8.25500	110.32186			4,292,600,000,000.00	520,000,000	260,000,000	
Total SBS39 SPOT									4,292,600,000,000.00	520,000,000	260,000,000	
Total For SBS39									4,292,600,000,000.00	520,000,000	260,000,000	
SBS4 On 16/11/2021 Spot Bond			4.25500	107.60766	4.25500	107.59535			0.00	0		
Total SBS4 SPOT									0.00	0		
Total For SBS4									0.00	0		
SBS40 On 12/11/2020 Spot Bond					0.00000	100.54990			0.00	0		
Total SBS40 SPOT									0.00	0		
Total For SBS40									0.00	0		
SBS41 On 12/11/2022 Spot Bond			4.78500	113.77385	4.78500	113.75924			0.00	0		
Total SBS41 SPOT									0.00	0		
Total For SBS41									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS42 On 12/11/2025 Spot Bond			6.26000	122.45433	6.26000	122.43382				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.21000	123.33451	7.21000	123.31078				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.83417				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.88000	113.72400	4.88000	113.70910				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.54177				0.00	0	182,500,00
Total SBS47 SPOT										0.00	0	182,500,00
Total For SBS47										0.00	0	182,500,00
SBS49 On 31/01/2022 Spot Bond					0.00000	101.79783				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.37000	107.74802	4.37000	107.73537				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.30000	5.30000	5.30000	114.67891				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.16933				0.00	0	50,280,000,00
Total SBS52 SPOT										0.00	0	50,280,000,00
Total For SBS52										0.00	0	50,280,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	104.57635				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.50075				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.52000	109.49870	4.52000	109.48533				0.00	0	
Total SBS56 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.28946				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.76803				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS59 On 09/10/2020 Spot Bond					0.00000	100.86003				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.51008				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.34860				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.38634				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.82527				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.56071				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.72111				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.64703				0.00	0	50,000,00
Total SBS67 SPOT										0.00	0	50,000,00
Total For SBS67										0.00	0	50,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.88160				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.01383				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.14000	301.60211	3.14000	301.52371				62,800,000,000.00	20,000,000	10,000,00
Total SBSI11 SPOT										62,800,000,000.00	20,000,000	10,000,00
Total For SBSI11										62,800,000,000.00	20,000,000	10,000,00
SBSI14 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	194.06874				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	105.66398				0.00	20,033,800	10,016,90
Total SBT101 SPOT										0.00	20,033,800	10,016,90
Total For SBT101										0.00	20,033,800	10,016,90
SBT102 On 30/09/2022 Spot Bond					0.00000	104.16595				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	99.57939				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	102.96333				0.00	0	1,000,000,00
Total SBT201 SPOT										0.00	0	1,000,000,00
Total For SBT201										0.00	0	1,000,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	96.28787				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.66500	113.34794	6.66500	113.32763				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.88796				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	94.49994				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	101.60105				0.00	60,000,000	30,000,00
Total SBT207 SPOT										0.00	60,000,000	30,000,00
Total For SBT207										0.00	60,000,000	30,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SGI004 On 20/01/2021 Spot Bond					0.00000	101.45065				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.45562				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.46800				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	108.56100	10.00000	108.53200				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	100.90978				0.00	560,000,000	390,000,000
Total SLI4 SPOT										0.00	560,000,000	390,000,000
Total For SLI4										0.00	560,000,000	390,000,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.25351				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.22733				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.24292				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.50820				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.26503				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.26590				0.00	0	
Total SLRB3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.26828				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.24527				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.30739				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.28570				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.29591				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.31521				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.51209				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.41500	117.30331	6.41500	117.28308				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	101.34480				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	95.39282				0.00	0	180,000,00
Total SOLB01 SPOT										0.00	0	180,000,00
Total For SOLB01										0.00	0	180,000,00
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.41214				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.96522				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.17372				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.18628				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.10397				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.26556				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	101.27924				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.20195				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	99.95089				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.90180				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	100.65635				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	100.96952				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.23000	103.73448	5.23000	103.71985				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.23000	103.73448	5.23000	103.71985				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.34500	4.34500	4.34500	133.84174				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.35500	117.75141	7.35500	117.72819				0.00	0	
Total SSN017 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.24000	85.23263	9.24000	85.21137				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	96.25197				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 17/11/2020 Spot Bond					0.00000	100.25415				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.03194				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	100.94530				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.85745				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			5.96500	114.55769	5.96500	114.53929				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.25000	97.60652	5.25000	97.57572				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.82357				0.00	40,000,000	20,000,000
Total SSN044 SPOT										0.00	40,000,000	20,000,000
Total For SSN044										0.00	40,000,000	20,000,000
SSN04 On 30/04/2027 Spot Bond					0.00000	100.59789				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.50336				0.00	0	2,500,000,000
Total SSN047 SPOT										0.00	0	2,500,000,000
Total For SSN047										0.00	0	2,500,000,000
SSN05 On 08/12/2023 Spot Bond			3.03000	3.03000	3.03000	302.50610				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/09/2020 Spot Bond					0.00000	100.96972				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN05 On 26/10/2020 Spot Bond					0.00000	100.58572				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.62601				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.48840				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.83017				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.88000	4.88000	4.88000	175.67023				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.73000	3.73000	3.73000	137.29340				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.45000	5.45000	5.45000	95.02911				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.59000	4.59000	4.59000	96.27941				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/03/2028 Spot Bond			4.84000	4.84000	4.84000	176.13538				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.08762				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.08583				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.08138				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.30713				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.27650				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.24260				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.87589				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	81.50300				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.10549				0.00	0	
Total SSN081 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.83034				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.46955				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.22500	5.22500	5.22500	197.51953				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.83547				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.50347				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.49822				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.03724				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.01069				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	99.94137				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.93000	89.12202	9.93000	89.09856				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.07328				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	101.18821				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.40000	106.28613	8.40000	106.26224				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.18493				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	103.28931	8.55000	103.26582				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	99.98542				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.15465				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.15678				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.64269				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.76911				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	100.83184				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	

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 12/10/2022 Spot Bond					0.00000	101.42694				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.48961				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.09255				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.87552				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.47003				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	99.61198				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.16629				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.21519				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.78638				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	99.28546				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.08529				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.58402				0.00	0	
Total TFS162 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS162										0.00	0	
TFS162 On 22/10/2022 Spot Bond					0.00000	100.57078				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.63120				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	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.18985				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.96000	108.86556	4.96000	108.85106				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.95716				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			5.12000	107.58886	5.12000	107.57409				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.21127				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.43501				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.19653				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	100.81241				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.92362				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.21759				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.33354				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.81075				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.46691				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.18094				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.16693				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	102.77304				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.22499				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.04022				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.16943				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.17302				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B On 21/11/2022 Spot Bond					0.00000	100.18921				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.60208				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.70371				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.20574				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.82204				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.19730				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.81373				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.79221				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.27200				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.16773				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.17442				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	100.31682	8.49000	100.29416				0.00	0	
Total TH16A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.17583				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.17618				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.18287				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.19553				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.19377				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.21064				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.26918				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.29888				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TL20/R: On 25/11/2020 Spot Bond			10.00000	108.56100	10.00000	108.53200				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	99.98708				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.64353				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.70500	106.20395	5.70500	106.18772				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.86500	109.32327	6.86500	109.30322				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.06263				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.57797				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.43000	106.56045	8.43000	106.53640				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.67592				0.00	23,800,000,000	11,900,000,000
Total TL29 SPOT										0.00	23,800,000,000	11,900,000,000
Total For TL29										0.00	23,800,000,000	11,900,000,000
TL30 On 10/06/2024 Spot Bond					0.00000	99.26838				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	99.90443				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.33668				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TLC09 On 17/09/2020 Spot Bond					0.00000	101.04717				0.00	0	
Total TLC09 SPOT										0.00	0	
Total For TLC09										0.00	0	
TN20 On 17/09/2020 Spot Bond			3.81500	105.10719	3.81500	105.09621			14,497,000,000,000.00	3,800,000,000	1,908,290,000	
Total TN20 SPOT									14,497,000,000,000.00	3,800,000,000	1,908,290,000	
Total For TN20									14,497,000,000,000.00	3,800,000,000	1,908,290,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN20/R On 17/09/2020 Spot Bond			100.00000	101.63029	100.00000	101.36214			0.00	0	
Total TN20/R208 SPOT									0.00	0	
Total For TN20/R208									0.00	0	
TN21U On 13/05/2021 Spot Bond			100.00000	63.92203	100.00000	63.78133			0.00	0	
Total TN21U SPOT									0.00	0	
Total For TN21U									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.61500	115.32874	6.61500	115.30835		17,992,800,000,000.00	2,720,000,000	14,277,420,000	
Total TN23 SPOT								17,992,800,000,000.00	2,720,000,000	14,277,420,000	
Total For TN23								17,992,800,000,000.00	2,720,000,000	14,277,420,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	20.91605	100.00000	20.87001			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.95000	102.56839	8.95000	102.54398		39,583,795,080,000.00	4,422,770,400	50,216,856,100	
Total TN25 SPOT								39,583,795,080,000.00	4,422,770,400	50,216,856,100	
Total For TN25								39,583,795,080,000.00	4,422,770,400	50,216,856,100	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.46666	100.00000	11.44141			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.33000	100.49181	9.33000	100.46692		22,551,709,074,000.00	2,417,117,800	28,164,637,400	
Total TN27 SPOT								22,551,709,074,000.00	2,417,117,800	28,164,637,400	
Total For TN27								22,551,709,074,000.00	2,417,117,800	28,164,637,400	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.68336	100.00000	11.65765			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.99000	101.27943	10.99000	101.24984		43,960,000,000,000.00	4,000,000,000	57,600,000,000	
Total TN30 SPOT								43,960,000,000,000.00	4,000,000,000	57,600,000,000	
Total For TN30								43,960,000,000,000.00	4,000,000,000	57,600,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	121.32440	8.00000	121.29841			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.75000	89.94345	12.75000	89.91309		51,000,000,000,000.00	4,000,000,000	2,900,000,000	
Total TN40 SPOT								51,000,000,000,000.00	4,000,000,000	2,900,000,000	
Total For TN40								51,000,000,000,000.00	4,000,000,000	2,900,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	104.32511	10.75000	104.29527			0.00	0	
Total TN40/R214 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	108.56100	10.00000	108.53200				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0 On 30/11/2020 Spot Bond			5.97500	103.28159	5.97500	103.26492				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2A On 14/12/2020 Spot Bond			5.46000	103.27468	5.46000	103.25946				0.00	0	
Total TRA2A3 SPOT										0.00	0	
Total For TRA2A3										0.00	0	
TRA2A On 14/12/2020 Spot Bond			5.26000	5.26000	5.26000	103.32619				0.00	0	
Total TRA2A6 SPOT										0.00	0	
Total For TRA2A6										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.42821				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.48289				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	102.12584				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.80001				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	102.36830				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	102.36830				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	100.27373				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.27134				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.67500	109.58518	5.67500	109.56852				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	100.27102				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.26699				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.36368				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.35233				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.43062				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.85303				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			5.96500	111.26881	5.96500	114.03964		954,400,000,000.00		160,000,000	80,000,000	
Total TRA4A4 SPOT								954,400,000,000.00		160,000,000	80,000,000	
Total For TRA4A4								954,400,000,000.00		160,000,000	80,000,000	
TRA4A On 13/10/2020 Spot Bond					0.00000	100.73002				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.81359				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond					0.00000	100.85303				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.37617	8.62000	103.35233				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.00144				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.00144				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRF02 On 06/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRF02U SPOT										0.00	0	
Total For TRF02U										0.00	0	
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ11U SPOT										0.00	0	
Total For TRQ11U										0.00	0	
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ12U SPOT										0.00	0	
Total For TRQ12U										0.00	0	
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ13U SPOT										0.00	0	
Total For TRQ13U										0.00	0	
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ14U SPOT										0.00	0	
Total For TRQ14U										0.00	0	
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSE03U SPOT										0.00	0	
Total For TSE03U										0.00	0	
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG01U SPOT										0.00	0	
Total For TSG01U										0.00	0	
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG02U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TSG02U										0.00	0	
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG03U SPOT										0.00	0	
Total For TSG03U										0.00	0	
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG04U SPOT										0.00	0	
Total For TSG04U										0.00	0	
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG05U SPOT										0.00	0	
Total For TSG05U										0.00	0	
TSG06 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG06U SPOT										0.00	0	
Total For TSG06U										0.00	0	
TSG07 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG07U SPOT										0.00	0	
Total For TSG07U										0.00	0	
TSG08 On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG08U SPOT										0.00	0	
Total For TSG08U										0.00	0	
TSP23 On 08/10/2020 Spot Bond					0.00000	99.29779				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP24 On 12/11/2020 Spot Bond					0.00000	98.58027				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24 On 10/09/2020 Spot Bond					0.00000	99.86790				0.00	0	
Total TSP242 SPOT										0.00	0	
Total For TSP242										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	96.56704				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	96.39509				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	96.17076				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP246 On 22/10/2020 Spot Bond					0.00000	99.21476				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	96.38446				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP248 On 21/07/2021 Spot Bond					0.00000	95.85789				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	100.58363				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.74739				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.72338				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.78823				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC340 On 07/09/2020 Spot Bond					0.00000	101.14261				0.00	0	
Total TWC340 SPOT										0.00	0	
Total For TWC340										0.00	0	
TWC341 On 11/09/2020 Spot Bond					0.00000	101.09239				0.00	0	
Total TWC341 SPOT										0.00	0	
Total For TWC341										0.00	0	
TWC342 On 08/10/2020 Spot Bond					0.00000	100.66678				0.00	0	
Total TWC342 SPOT										0.00	0	
Total For TWC342										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC34 On 16/10/2020 Spot Bond					0.00000	100.54000				0.00	0	
Total TWC343 SPOT										0.00	0	
Total For TWC343										0.00	0	
TWC34 On 23/10/2020 Spot Bond					0.00000	100.44684				0.00	0	
Total TWC344 SPOT										0.00	0	
Total For TWC344										0.00	0	
TWC34 On 28/10/2020 Spot Bond					0.00000	101.25129				0.00	0	
Total TWC345 SPOT										0.00	0	
Total For TWC345										0.00	0	
TWC34 On 06/11/2020 Spot Bond					0.00000	100.92663				0.00	0	
Total TWC346 SPOT										0.00	0	
Total For TWC346										0.00	0	
TWC34 On 13/11/2020 Spot Bond					0.00000	100.92663				0.00	0	
Total TWC347 SPOT										0.00	0	
Total For TWC347										0.00	0	
TWC34 On 24/11/2020 Spot Bond					0.00000	100.08487				0.00	0	
Total TWC348 SPOT										0.00	0	
Total For TWC348										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.37500	102.15622	6.37500	102.13893				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.53000	107.34893	9.53000	107.32177			1,906,000,000,000.00	200,000,000	100,000,000	
Total UG26 SPOT									1,906,000,000,000.00	200,000,000	100,000,000	
Total For UG26									1,906,000,000,000.00	200,000,000	100,000,000	
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total VCJA1U SPOT									0.00	0		
Total For VCJA1U									0.00	0		
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total VCJA2U SPOT									0.00	0		
Total For VCJA2U									0.00	0		
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total VCJA3U SPOT									0.00	0		
Total For VCJA3U									0.00	0		
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total VCJA4U SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VCJA4U										0.00	0	
VCJA5l On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA5U SPOT										0.00	0	
Total For VCJA5U										0.00	0	
VCJA6l On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA6U SPOT										0.00	0	
Total For VCJA6U										0.00	0	
VCJA7l On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA7U SPOT										0.00	0	
Total For VCJA7U										0.00	0	
VCJA8l On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA8U SPOT										0.00	0	
Total For VCJA8U										0.00	0	
VCJA9l On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA9U SPOT										0.00	0	
Total For VCJA9U										0.00	0	
VCJB1l On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB1U SPOT										0.00	0	
Total For VCJB1U										0.00	0	
VCJB2l On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB2U SPOT										0.00	0	
Total For VCJB2U										0.00	0	
VCJB3l On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB3U SPOT										0.00	0	
Total For VCJB3U										0.00	0	
VCJB4l On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB4U SPOT										0.00	0	
Total For VCJB4U										0.00	0	
VCJB5l On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB5U SPOT										0.00	0	
Total For VCJB5U										0.00	0	
VCJB6l On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB6U SPOT										0.00	0	
Total For VCJB6U										0.00	0	
VCJB7l On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCPB1U SPOT									0.00	0	
Total For VCPB1U									0.00	0	
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCPB2U SPOT									0.00	0	
Total For VCPB2U									0.00	0	
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCPB3U SPOT									0.00	0	
Total For VCPB3U									0.00	0	
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCPB4U SPOT									0.00	0	
Total For VCPB4U									0.00	0	
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCPB5U SPOT									0.00	0	
Total For VCPB5U									0.00	0	
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCPB6U SPOT									0.00	0	
Total For VCPB6U									0.00	0	
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCPB7U SPOT									0.00	0	
Total For VCPB7U									0.00	0	
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VJA05U										0.00	0	
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA06U SPOT										0.00	0	
Total For VJA06U										0.00	0	
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA07U SPOT										0.00	0	
Total For VJA07U										0.00	0	
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA08U SPOT										0.00	0	
Total For VJA08U										0.00	0	
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA09U SPOT										0.00	0	
Total For VJA09U										0.00	0	
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA10U SPOT										0.00	0	
Total For VJA10U										0.00	0	
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA11U SPOT										0.00	0	
Total For VJA11U										0.00	0	
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA12U SPOT										0.00	0	
Total For VJA12U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.49451				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.68333				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.67063				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.16232				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.22720				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.26673				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VKE16 On 14/02/2025 Spot Bond					0.00000	100.27751				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA03U SPOT										0.00	0	
Total For VPA03U										0.00	0	
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA04U SPOT										0.00	0	
Total For VPA04U										0.00	0	
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA05U SPOT										0.00	0	
Total For VPA05U										0.00	0	
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA06U SPOT										0.00	0	
Total For VPA06U										0.00	0	
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA07U SPOT										0.00	0	
Total For VPA07U										0.00	0	
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA08U SPOT										0.00	0	
Total For VPA08U										0.00	0	
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA09U SPOT										0.00	0	
Total For VPA09U										0.00	0	
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA10U SPOT										0.00	0	
Total For VPA10U										0.00	0	
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA11U SPOT										0.00	0	
Total For VPA11U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VPB03U										0.00	0	
VPB04 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	
VPB05 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	
VPB06 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	
VPB07 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	
VPB08 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	
VPB09 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	
VPB10 On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB10U SPOT										0.00	0	
Total For VPB10U										0.00	0	
VPB11 On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB11U SPOT										0.00	0	
Total For VPB11U										0.00	0	
VPB12 On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB12U SPOT										0.00	0	
Total For VPB12U										0.00	0	
VR862 On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR862U SPOT										0.00	0	
Total For VR862U										0.00	0	
VR865 On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR865U SPOT										0.00	0	
Total For VR865U										0.00	0	
VR868 On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	
VR877L On 19/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR877U SPOT										0.00	0	
Total For VR877U										0.00	0	
VRI875 On 28/10/2020 Spot Bond					0.00000	100.43001				0.00	0	
Total VRI875 SPOT										0.00	0	
Total For VRI875										0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	100.85714				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	100.89047				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	99.54723				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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			4.48500	105.62036	4.48500	105.60762			0.00	0	
Total WSP5 SPOT									0.00	0	
Total For WSP5									0.00	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	61.49818	100.00000	61.36281			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									2.14e+017	048,727,783,800	726,398,084,64
Total for SPOT :									2.14e+017	048,727,783,800	726,398,084,64
Total Futures									2.14e+017	048,727,788,371	726,399,130,06
Total Options									4 091 400.00	3,000	224,62
Grand Total:									2.14e+017	048,727,791,371	726,399,354,65