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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/09/2020

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			11.87486	72.66728	11.90347	72.52081			0.00	0	38
ES33 On 04/02/2021 Bond Future			12.15197	73.41165	12.18180	73.26393			0.00	0	
ES33 On 06/05/2021 Bond Future			12.43191	70.41670	12.46304	70.26751			0.00	0	
ES33 On 05/08/2021 Bond Future			12.72774	71.17952	12.76027	71.02881			0.00	0	
Total ES33 Future									0.00	0	38
Total For ES33									0.00	0	38
ES42 On 05/11/2020 Bond Future			12.29938	71.85834	12.31777	71.75424			0.00	0	4,78
ES42 On 04/02/2021 Bond Future			12.55796	72.59512	12.57716	72.49018			0.00	0	
ES42 On 06/05/2021 Bond Future			12.82914	69.10838	12.84924	69.00250			0.00	0	
ES42 On 05/08/2021 Bond Future			13.10818	69.85747	13.12924	69.75052			0.00	0	
Total ES42 Future									0.00	0	4,78
Total For ES42									0.00	0	4,78
I2025 On 05/11/2020 Bond Future			144.49969	144.49969	144.17941	144.17941			36,124,922.50	250	3,88
I2025 On 04/02/2021 Bond Future			144.50642	144.50642	144.18334	144.18334			0.00	0	
I2025 On 06/05/2021 Bond Future			146.07557	146.07557	145.74920	145.74920			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	05/08/2021	Bond Future			146.16075	146.16075	145.83092	145.83092			0.00	0	
Total I2025 Future												36,124,922.50	250	3,85
Total For I2025												36,124,922.50	250	3,85
I2029	On	05/11/2020	Bond Future			102.99098	102.99098	102.97359	102.97359			0.00	0	5,00
I2029	On	04/02/2021	Bond Future			104.07136	104.07136	104.05413	104.05413			0.00	0	
I2029	On	06/05/2021	Bond Future			104.06159	104.06159	104.04440	104.04440			0.00	0	
I2029	On	05/08/2021	Bond Future			105.21302	105.21302	105.19574	105.19574			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			97.38249	97.38249	97.36446	97.36446			0.00	0	10,35
I2033	On	04/02/2021	Bond Future			98.40400	98.40400	98.38612	98.38612			0.00	0	
I2033	On	06/05/2021	Bond Future			98.25636	98.25636	98.23854	98.23854			0.00	0	
I2033	On	05/08/2021	Bond Future			99.34346	99.34346	99.32559	99.32559			0.00	0	
Total I2033 Future												0.00	0	10,35
Total For I2033												0.00	0	10,35
I2038	On	05/11/2020	Bond Future			108.53205	108.53205	108.36509	108.36509			83,895,274.65	773	10,75
I2038	On	04/02/2021	Bond Future			107.97295	107.97295	107.80465	107.80465			0.00	0	
I2038	On	06/05/2021	Bond Future			109.14554	109.14554	108.97564	108.97564			0.00	0	
I2038	On	05/08/2021	Bond Future			108.63094	108.63094	108.45907	108.45907			0.00	0	
Total I2038 Future												83,895,274.65	773	10,75
Total For I2038												83,895,274.65	773	10,75
I2046	On	05/11/2020	Bond Future			96.89238	96.89238	96.87359	96.87359			0.00	0	16,15
I2046	On	04/02/2021	Bond Future			97.90891	97.90891	97.89024	97.89024			0.00	0	
I2046	On	06/05/2021	Bond Future			97.18123	97.18123	97.16269	97.16269			0.00	0	
I2046	On	05/08/2021	Bond Future			98.25662	98.25662	98.23785	98.23785			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			99.76128	99.76128	99.55748	99.55748			0.00	0	13,95
I2050	On	04/02/2021	Bond Future			98.91678	98.91678	98.71129	98.71129			0.00	0	
I2050	On	06/05/2021	Bond Future			99.99092	99.99092	99.78350	99.78350			0.00	0	
I2050	On	05/08/2021	Bond Future			99.16884	99.16884	98.95925	98.95925			0.00	0	
Total I2050 Future												0.00	0	13,95
Total For I2050												0.00	0	13,95
R186	On	05/11/2020	Bond Future			7.38324	119.16892	7.42680	118.93834		8.00	85,920,791.32	721	89,95
R186	On	04/02/2021	Bond Future			7.56609	115.11073	7.61211	114.87818		7.81	0.00	0	
R186	On	06/05/2021	Bond Future			7.75883	116.33370	7.80759	116.09891		7.51	0.00	0	
R186	On	05/08/2021	Bond Future			7.96888	112.31251	8.02069	112.07534		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												85,920,791.32	721	89,93
R186	On	05/11/2020	Bond Future	8.34	Put			258.40000	0.25840	212,120	8.56	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			4,960.52000	4.96052	5,144,820	8.56	0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			9,212.62000	9.21262	9,438,010	8.69	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			17.50000	0.01750	12,310	8.69	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.00	Put			531.41000	0.53141	453,600	8.28	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			3,511.84000	3.51184	3,664,610	8.28	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			2,947.62000	2.94762	2,751,880	7.82	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			663.05000	0.66305	697,890	7.82	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			732.64000	0.73264	636,340	8.17	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			2,891.07000	2.89107	3,025,350	8.17	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.64	Call			6,316.90000	6.31690	6,521,280	8.69	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			123.45000	0.12345	97,250	8.69	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Put			5,207.37000	5.20737	4,983,730	7.70	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Call			173.09000	0.17309	180,030	7.70	0.00	0	8
R186	On	05/11/2020	Bond Future	7.50	Put			1,376.38000	1.37638	1,236,530	8.00	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			1,762.54000	1.76254	1,853,270	8.00	0.00	0	8
R186	On	05/11/2020	Bond Future	8.65	Call			6,362.75000	6.36275	6,567,710	8.69	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			120.03000	0.12003	94,410	8.69	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			6,408.66000	6.40866	6,614,180	8.69	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			116.70000	0.11670	91,640	8.69	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			3,419.47000	3.41947	3,548,600	7.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			1,483.04000	1.48304	1,379,620	7.90	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.16	Call			3,951.32000	3.95132	4,092,540	7.99	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			1,228.30000	1.22830	1,136,970	7.99	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			3,985.46000	3.98546	4,127,410	8.00	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			1,213.51000	1.21351	1,122,910	8.00	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			3,917.05000	3.91705	4,057,540	7.98	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			1,242.98000	1.24298	1,150,920	7.98	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			13,267.27000	13.26727	13,491,810	8.06	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			95.95000	0.09595	85,700	8.06	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			13,306.82000	13.30682	13,531,490	8.06	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			94.47000	0.09447	84,350	8.06	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			13,227.72000	13.22772	13,452,130	8.06	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			97.45000	0.09745	87,070	8.06	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			4,693.61000	4.69361	4,835,920	7.41	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			1,951.56000	1.95156	1,856,700	7.41	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,634.18000	4.63418	4,775,490	7.40	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			1,980.77000	1.98077	1,884,910	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	Op Interest
R186	On	05/08/2021	Bond Future	8.62	Call			4.663.67000	4.66367	4,805,480	7.40	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			1,965.92000	1.96592	1,870,560	7.40	0.00	0	
Total R186 Option												0.00	0	28,23
Total For R186												85,920,791.32	721	118,17
R197	On	05/11/2020	Bond Future			314.81911	314.81911	314.97701	314.97701			0.00	0	2,90
R197	On	04/02/2021	Bond Future			310.26569	310.26569	310.42640	310.42640			0.00	0	
R197	On	06/05/2021	Bond Future			313.63521	313.63521	313.79824	313.79824			0.00	0	
R197	On	05/08/2021	Bond Future			309.09883	309.09883	309.26400	309.26400			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			217.80650	217.80650	217.31959	217.31959			0.00	0	7,81
R202	On	04/02/2021	Bond Future			215.91879	215.91879	215.42725	215.42725			0.00	0	
R202	On	06/05/2021	Bond Future			218.26326	218.26326	217.76699	217.76699			0.00	0	
R202	On	05/08/2021	Bond Future			216.42563	216.42563	215.92406	215.92406			0.00	0	
Total R202 Future												0.00	0	7,81
Total For R202												0.00	0	7,81
R2023	On	05/11/2020	Bond Future			4.50954	108.52582	4.54279	108.45063		1.80	0.00	0	34,44
R2023	On	04/02/2021	Bond Future			4.56497	109.63748	4.60247	109.56195		1.87	0.00	0	
R2023	On	06/05/2021	Bond Future			4.60343	106.89467	4.64634	106.81854		1.79	0.00	0	
R2023	On	05/08/2021	Bond Future			4.64626	108.05233	4.69653	107.97546		1.53	0.00	0	
Total R2023 Future												0.00	0	34,44
R2023	On	05/11/2020	Bond Future	7.46	Put			0.00000	0.00000	0,000	2.77	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call			6,364.81000	6.36481	6,440,000	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			6,322.98000	6.32298	6,398,170	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			6,343.89000	6.34389	6,419,080	2.77	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			3,417.65000	3.41765	3,491,140	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			11.67000	0.01167	9,630	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,436.58000	3.43658	3,510,120	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			11.30000	0.01130	9,310	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,398.73000	3.39873	3,472,160	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			12.06000	0.01206	9,960	2.36	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,022.49000	5.02249	5,098,350	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			1.48000	0.00148	1,210	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,039.08000	5.03908	5,114,940	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			1.44000	0.00144	1,170	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,005.91000	5.00591	5,081,760	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			1.53000	0.00153	1,250	2.12	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,208.01000	1.20801	1,261,230	1.58	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			291.25000	0.29125	267,600	1.58	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,219.46000	1.21946	1,272,920	1.58	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			287.60000	0.28760	264,190	1.58	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,196.58000	1.19658	1,249,580	1.58	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			294.93000	0.29493	271,060	1.58	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	34,44
R2030	On	05/11/2020	Bond Future			9.31285	94.18659	9.34599	93.99533		13.77	160,117,203.00	1,700	92,82
R2030	On	04/02/2021	Bond Future			9.52181	91.14737	9.55636	90.95452		13.55	0.00	0	
R2030	On	06/05/2021	Bond Future			9.73970	92.11606	9.77578	91.92132		12.97	0.00	0	
R2030	On	05/08/2021	Bond Future			9.97630	89.10860	10.01408	88.91185		12.46	0.00	0	
Total R2030 Future												160,117,203.00	1,700	92,82
R2030	On	05/11/2020	Bond Future	9.49	Put			1,730.40000	1.73040	1,599,120	13.76	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.65	Call			3,102.91000	3.10291	3,177,440	13.89	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			331.59000	0.33159	330,510	13.03	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.86	Put			3,815.18000	3.81518	3,638,170	13.27	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			2,016.56000	2.01656	1,875,610	13.69	0.00	0	
R2030	On	05/11/2020	Bond Future	9.60	Call			2,926.27000	2.92627	2,996,210	13.85	0.00	0	
R2030	On	05/11/2020	Bond Future	9.60	Put			1,477.43000	1.47743	1,356,110	13.85	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.49	Call			2,555.51000	2.55551	2,615,490	13.76	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			175.71000	0.17571	172,600	13.03	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			3,857.25000	3.85725	3,679,750	13.26	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Put			1,372.40000	1.37240	1,255,670	13.89	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.99	Call			4,434.06000	4.43406	4,538,680	14.27	0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Put			818.33000	0.81833	731,690	14.27	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	8.36	Put			6,250.45000	6.25045	6,058,110	13.03	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			742.27000	0.74227	750,730	13.17	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			2,459.30000	2.45930	2,306,080	13.58	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			957.74000	0.95774	971,990	13.27	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	9.86	Call			3,901.36000	3.90136	3,994,830	14.11	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			1,000.29000	1.00029	902,500	14.11	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.10	Put			7,737.15000	7.73715	7,542,780	13.03	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			316.59000	0.31659	315,250	13.03	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	9.04	Put			3,106.83000	3.10683	2,940,120	13.42	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			939.81000	0.93981	953,570	13.26	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.61	Call			2,961.21000	2.96121	3,032,060	13.86	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			1,455.94000	1.45594	1,335,530	13.86	0.00	0	3,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2030 On 05/11/2020 Bond Future	8.73	Put			4,383.59000	4.38359	4,200,790	13.17		0.00	0	
R2030 On 05/11/2020 Bond Future	8.53	Call			485.10000	0.48510	487,240	13.05		0.00	0	15,4
R2030 On 05/11/2020 Bond Future	9.03	Put			3,143.83000	3.14383	2,976,470	13.42		0.00	0	
R2030 On 05/11/2020 Bond Future	9.23	Call			1,787.63000	1.78763	1,825,670	13.58		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	10.47	Call			6,570.95000	6.57095	6,710,140	14.96		0.00	0	
R2030 On 05/11/2020 Bond Future	10.47	Put			380.87000	0.38087	328,800	14.96		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	8.34	Put			6,360.55000	6.36055	6,167,950	13.03		0.00	0	
R2030 On 05/11/2020 Bond Future	10.37	Call			6,109.98000	6.10998	6,242,920	14.81		0.00	0	
R2030 On 05/11/2020 Bond Future	10.37	Put			447.99000	0.44799	389,670	14.81		0.00	0	8,00
R2030 On 05/11/2020 Bond Future	9.04	Call			1,321.03000	1.32103	1,345,580	13.42		0.00	0	1,00
R2030 On 05/11/2020 Bond Future	10.06	Call			4,731.28000	4.73128	4,841,610	14.36		0.00	0	
R2030 On 05/11/2020 Bond Future	10.06	Put			733.85000	0.73385	652,920	14.36		0.00	0	1,00
R2030 On 05/11/2020 Bond Future	8.53	Put			5,348.89000	5.34889	5,159,770	13.05		0.00	0	
R2030 On 05/11/2020 Bond Future	9.39	Call			2,242.43000	2.24243	2,293,600	13.70		0.00	0	
R2030 On 05/11/2020 Bond Future	9.39	Put			1,989.24000	1.98924	1,849,150	13.70		0.00	0	
R2030 On 05/11/2020 Bond Future	9.40	Call			2,272.77000	2.27277	2,324,810	13.70		0.00	0	
R2030 On 05/11/2020 Bond Future	9.40	Put			1,962.18000	1.96218	1,822,960	13.70		0.00	0	
R2030 On 05/11/2020 Bond Future	9.38	Call			2,212.30000	2.21230	2,262,610	13.69		0.00	0	
R2030 On 05/11/2020 Bond Future	9.03	Call			1,298.91000	1.29891	1,322,810	13.42		0.00	0	15,4
R2030 On 04/02/2021 Bond Future	9.12	Put			4,523.89000	4.52389	4,378,090	13.16		0.00	0	
R2030 On 04/02/2021 Bond Future	9.12	Call			2,048.64000	2.04864	2,095,690	13.16		0.00	0	1,00
R2030 On 04/02/2021 Bond Future	8.36	Put			7,815.03000	7.81503	7,639,960	12.94		0.00	0	
R2030 On 04/02/2021 Bond Future	8.36	Call			816.00000	0.81600	833,780	12.94		0.00	0	80
R2030 On 04/02/2021 Bond Future	8.86	Put			5,513.87000	5.51387	5,356,270	13.00		0.00	0	
R2030 On 04/02/2021 Bond Future	10.20	Call			5,251.61000	5.25161	5,356,030	13.91		0.00	0	
R2030 On 04/02/2021 Bond Future	10.20	Put			1,754.46000	1.75446	1,666,030	13.91		0.00	0	1,80
R2030 On 04/02/2021 Bond Future	9.16	Call			2,138.64000	2.13864	2,187,630	13.18		0.00	0	
R2030 On 04/02/2021 Bond Future	9.16	Put			4,383.37000	4.38337	4,239,510	13.18		0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Call			2,161.67000	2.16167	2,211,150	13.19		0.00	0	
R2030 On 04/02/2021 Bond Future	8.37	Call			826.92000	0.82692	844,980	12.94		0.00	0	1,00
R2030 On 04/02/2021 Bond Future	8.20	Call			655.89000	0.65589	669,620	12.94		0.00	0	1,60
R2030 On 04/02/2021 Bond Future	8.37	Put			7,764.61000	7.76461	7,589,820	12.94		0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Put			4,348.89000	4.34889	4,205,520	13.19		0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Call			2,115.98000	2.11598	2,164,480	13.18		0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Put			4,418.27000	4.41827	4,273,920	13.18		0.00	0	
R2030 On 04/02/2021 Bond Future	8.86	Call			1,522.05000	1.52205	1,557,300	13.00		0.00	0	80
R2030 On 04/02/2021 Bond Future	9.20	Put			4,246.14000	4.24614	4,104,260	13.21		0.00	0	
R2030 On 04/02/2021 Bond Future	9.20	Call			2,231.19000	2.23119	2,282,160	13.21		0.00	0	1,60
R2030 On 04/02/2021 Bond Future	8.20	Put			8,643.15000	8.64315	8,464,030	12.94		0.00	0	
R2030 On 06/05/2021 Bond Future	10.04	Put			3,200.27000	3.20027	3,095,470	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 Intere
R2030	On	06/05/2021	Bond Future	9.15	Put		5,780.78000	5.78078	5,638,250	12.46	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		2,324.11000	2.32411	2,376,320	12.46	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		4,255.11000	4.25511	4,339,870	12.92	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		3,482.12000	3.48212	3,372,140	12.92	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call		10,537.26000	10.53726	10,688,480	13.90	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		855.31000	0.85531	811,790	13.90	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		10,461.01000	10.46101	10,611,620	13.90	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		871.98000	0.87198	827,850	13.90	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		6,957.58000	6.95758	7,075,620	13.59	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		1,950.37000	1.95037	1,873,670	13.59	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		10,499.12000	10.49912	10,650,040	13.90	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call		2,472.58000	2.47258	2,527,590	12.50	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		5,534.13000	5.53413	5,394,400	12.50	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		11,177.51000	11.17751	10,999,550	12.38	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		722.17000	0.72217	738,950	12.38	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		4,609.86000	4.60986	4,699,800	12.99	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		863.61000	0.86361	819,790	13.90	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		3,280.59000	3.28059	3,183,970	12.56	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		5,339.12000	5.33912	5,439,620	12.57	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		3,260.36000	3.26036	3,164,110	12.57	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		5,369.07000	5.36907	5,469,950	12.58	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		3,239.90000	3.23990	3,144,030	12.58	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		5,308.90000	5.30890	5,409,030	12.56	0.00	0	
Total R2030 Option											0.00	0	123,50
Total For R2030											160,117,203.00	1,700	216,32
R2032	On	05/11/2020	Bond Future			10.22318	87.81182	10.25653	87.61100	16.88	178,697,053.70	2,035	119,95
R2032	On	04/02/2021	Bond Future			10.44605	88.71159	10.48074	88.50912	15.89	0.00	0	
R2032	On	06/05/2021	Bond Future			10.67515	85.50926	10.71130	85.30482	15.86	0.00	0	
R2032	On	05/08/2021	Bond Future			10.91653	86.43567	10.95426	86.22906	14.53	0.00	0	
Total R2032 Future											178,697,053.70	2,035	119,95
R2032	On	05/11/2020	Bond Future	9.76	Call		1,173.90000	1.17390	1,186,490	16.37	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		4,230.82000	4.23082	4,042,590	16.37	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call		1,193.95000	1.19395	1,207,030	16.38	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Put		4,906.80000	4.90680	4,712,220	16.19	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Call		897.46000	0.89746	903,700	16.19	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call		5,202.45000	5.20245	5,308,440	17.94	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Put		5,748.95000	5.74895	5,549,150	16.01	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call		643.49000	0.64349	644,510	16.01	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call		5,597.62000	5.59762	5,710,450	18.11	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 05/11/2020 Bond Future	9.75	Put			4,273.92000	4.27392	4,085,230	16.36		0.00	0	
R2032 On 05/11/2020 Bond Future	9.11	Put			7,602.45000	7.60245	7,397,590	15.83		0.00	0	
R2032 On 05/11/2020 Bond Future	9.11	Call			317.33000	0.31733	313,290	15.83		0.00	0	3,00
R2032 On 05/11/2020 Bond Future	9.77	Put			4,187.87000	4.18787	4,000,130	16.38		0.00	0	
R2032 On 05/11/2020 Bond Future	9.75	Call			1,153.93000	1.15393	1,166,060	16.36		0.00	0	
R2032 On 05/11/2020 Bond Future	11.08	Put			835.52000	0.83552	747,530	18.11		0.00	0	1,00
R2032 On 05/11/2020 Bond Future	10.99	Put			942.94000	0.94294	848,110	17.94		0.00	0	3,00
R2032 On 05/11/2020 Bond Future	8.94	Put			8,650.44000	8.65044	8,444,880	15.83		0.00	0	
R2032 On 05/11/2020 Bond Future	8.94	Call			215.07000	0.21507	210,330	15.83		0.00	0	1,00
R2032 On 04/02/2021 Bond Future	9.62	Put			6,776.59000	6.77659	6,604,960	15.20		0.00	0	
R2032 On 04/02/2021 Bond Future	9.63	Call			1,571.53000	1.57153	1,602,750	15.20		0.00	0	
R2032 On 04/02/2021 Bond Future	9.63	Put			6,731.76000	6.73176	6,560,510	15.20		0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Call			1,535.04000	1.53504	1,565,510	15.19		0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Put			6,821.61000	6.82161	6,649,610	15.19		0.00	0	
R2032 On 04/02/2021 Bond Future	8.79	Call			551.32000	0.55132	559,950	15.10		0.00	0	80
R2032 On 04/02/2021 Bond Future	9.29	Put			8,394.25000	8.39425	8,211,610	15.10		0.00	0	
R2032 On 04/02/2021 Bond Future	9.29	Call			1,053.30000	1.05330	1,073,130	15.10		0.00	0	80
R2032 On 04/02/2021 Bond Future	10.82	Call			4,709.52000	4.70952	4,797,710	16.17		0.00	0	
R2032 On 04/02/2021 Bond Future	10.82	Put			2,763.58000	2.76358	2,649,300	16.17		0.00	0	80
R2032 On 04/02/2021 Bond Future	9.62	Call			1,553.22000	1.55322	1,584,060	15.20		0.00	0	
R2032 On 04/02/2021 Bond Future	8.79	Put			11,229.66000	11.22966	11,035,820	15.10		0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Call			9,196.65000	9.19665	9,331,840	17.00		0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Put			1,731.76000	1.73176	1,662,510	17.00		0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Call			9,124.98000	9.12498	9,259,440	17.00		0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Put			1,759.55000	1.75955	1,689,570	17.00		0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Call			10,851.12000	10.85112	11,001,640	17.00		0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Put			1,194.93000	1.19493	1,141,010	17.00		0.00	0	70
R2032 On 06/05/2021 Bond Future	10.33	Put			5,561.80000	5.56180	5,422,730	15.55		0.00	0	
R2032 On 06/05/2021 Bond Future	10.33	Call			3,370.88000	3.37088	3,436,250	15.55		0.00	0	70
R2032 On 06/05/2021 Bond Future	12.11	Call			9,160.80000	9.16080	9,295,630	17.00		0.00	0	
R2032 On 06/05/2021 Bond Future	12.11	Put			1,745.61000	1.74561	1,676,000	17.00		0.00	0	
R2032 On 05/08/2021 Bond Future	11.35	Call			5,956.79000	5.95679	6,059,680	14.82		0.00	0	
R2032 On 05/08/2021 Bond Future	11.35	Put			3,831.29000	3.83129	3,727,570	14.82		0.00	0	
R2032 On 05/08/2021 Bond Future	11.36	Call			5,988.60000	5.98860	6,091,850	14.83		0.00	0	
R2032 On 05/08/2021 Bond Future	11.36	Put			3,810.36000	3.81036	3,707,000	14.83		0.00	0	
R2032 On 05/08/2021 Bond Future	11.37	Call			6,020.46000	6.02046	6,124,070	14.84		0.00	0	
R2032 On 05/08/2021 Bond Future	11.37	Put			3,789.53000	3.78953	3,686,530	14.84		0.00	0	
Total R2032 Option										0.00	0	15,87
Total For R2032										178,697,053.70	2,035	135,82

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035	On	05/11/2020			10.98016	86.69577	10.99814	86.58204		19.17	953,653.47	11	106,3
R2035	On	04/02/2021			11.21732	87.58382	11.23602	87.46927		17.96	0.00	0	
R2035	On	06/05/2021			11.45233	84.03978	11.47179	83.92419		17.85	0.00	0	
R2035	On	05/08/2021			11.70303	84.95017	11.72334	84.83338		16.25	0.00	0	
Total R2035 Future											953,653.47	11	106,3
R2035	On	05/11/2020	10.33	Call			1,023.72000	1.02372	1,001,670	18.23	0.00	0	
R2035	On	05/11/2020	10.33	Put			5,405.43000	5.40543	5,269,650	18.23	0.00	0	
R2035	On	05/11/2020	10.34	Call			1,042.29000	1.04229	1,020,250	18.25	0.00	0	
R2035	On	05/11/2020	10.34	Put			5,356.00000	5.35600	5,220,230	18.25	0.00	0	
R2035	On	05/11/2020	10.32	Call			1,005.25000	1.00525	983,200	18.22	0.00	0	
R2035	On	05/11/2020	10.32	Put			5,455.04000	5.45504	5,319,260	18.22	0.00	0	
R2035	On	04/02/2021	10.14	Call			1,394.57000	1.39457	1,393,420	16.96	0.00	0	
R2035	On	04/02/2021	10.14	Put			8,518.64000	8.51864	8,402,940	16.96	0.00	0	6
R2035	On	04/02/2021	11.14	Call			3,758.59000	3.75859	3,776,290	17.86	0.00	0	
R2035	On	04/02/2021	11.14	Put			4,349.26000	4.34926	4,252,410	17.86	0.00	0	6
R2035	On	04/02/2021	10.05	Call			1,261.99000	1.26199	1,259,900	16.96	0.00	0	
R2035	On	04/02/2021	10.05	Put			9,009.99000	9.00999	8,893,350	16.96	0.00	0	
R2035	On	04/02/2021	10.06	Call			1,276.25000	1.27625	1,274,260	16.96	0.00	0	
R2035	On	04/02/2021	10.06	Put			8,954.62000	8.95462	8,838,080	16.96	0.00	0	
R2035	On	04/02/2021	10.04	Call			1,247.85000	1.24785	1,245,660	16.96	0.00	0	
R2035	On	04/02/2021	10.04	Put			9,065.56000	9.06556	8,948,820	16.96	0.00	0	
R2035	On	06/05/2021	11.55	Call			5,114.57000	5.11457	5,147,650	17.89	0.00	0	
R2035	On	06/05/2021	11.55	Put			4,652.40000	4.65240	4,569,890	17.89	0.00	0	1,6
R2035	On	06/05/2021	12.77	Call			9,402.93000	9.40293	9,462,990	19.12	0.00	0	
R2035	On	06/05/2021	12.77	Put			2,204.45000	2.20445	2,148,920	19.12	0.00	0	1,6
R2035	On	06/05/2021	10.81	Put			7,134.65000	7.13465	7,036,780	17.24	0.00	0	
R2035	On	06/05/2021	12.36	Put			2,892.49000	2.89249	2,827,710	18.90	0.00	0	
R2035	On	06/05/2021	12.37	Put			2,876.27000	2.87627	2,811,700	18.91	0.00	0	
R2035	On	06/05/2021	12.35	Call			7,885.03000	7.88503	7,935,640	18.88	0.00	0	
R2035	On	06/05/2021	12.35	Put			2,908.80000	2.90880	2,843,820	18.88	0.00	0	
R2035	On	06/05/2021	12.02	Call			6,673.93000	6.67393	6,717,560	18.39	0.00	0	
R2035	On	06/05/2021	12.02	Put			3,513.68000	3.51368	3,441,720	18.39	0.00	0	7
R2035	On	06/05/2021	12.36	Call			7,922.77000	7.92277	7,973,580	18.90	0.00	0	
R2035	On	06/05/2021	10.81	Call			3,065.37000	3.06537	3,083,090	17.24	0.00	0	1,6
R2035	On	06/05/2021	11.32	Call			4,426.38000	4.42638	4,454,380	17.70	0.00	0	
R2035	On	06/05/2021	11.32	Put			5,334.43000	5.33443	5,246,840	17.70	0.00	0	7
R2035	On	06/05/2021	10.24	Put			9,729.60000	9.72960	9,622,520	16.97	0.00	0	
R2035	On	06/05/2021	10.24	Call			1,915.43000	1.91543	1,923,940	16.97	0.00	0	7
R2035	On	06/05/2021	12.37	Call			7,960.55000	7.96055	8,011,570	18.91	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2035	On	05/08/2021	Bond Future	5.31	Call		1.99000	0.00199	1,940	15.39	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		53,259.30000	53.25930	53,142,460	15.39	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		1.91000	0.00191	1,860	15.39	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		53,492.51000	53.49251	53,375,670	15.39	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		1.95000	0.00195	1,900	15.39	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		53,375.84000	53.37584	53,259,000	15.39	0.00	0	
Total R2035 Option											0.00	0	8,62
Total For R2035											953,653.47	11	114,94
R2037	On	05/11/2020	Bond Future			11.22564	82.17495	11.24354	82.06346	20.37	0.00	0	138,72
R2037	On	04/02/2021	Bond Future			11.45489	78.76247	11.47350	78.65013	20.14	0.00	0	
R2037	On	06/05/2021	Bond Future			11.69046	79.59973	11.70983	79.48637	19.04	0.00	0	
R2037	On	05/08/2021	Bond Future			11.94363	76.20649	11.96385	76.09201	18.33	0.00	0	
Total R2037 Future											0.00	0	138,72
R2037	On	05/11/2020	Bond Future	10.18	Call		498.77000	0.49877	478,700	18.95	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put		7,558.26000	7.55826	7,426,700	18.95	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		508.51000	0.50851	488,320	18.95	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		7,497.29000	7.49729	7,365,610	18.95	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		489.18000	0.48918	469,230	18.95	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		7,619.47000	7.61947	7,488,030	18.95	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Call		2,391.05000	2.39105	2,396,160	19.45	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		6,292.82000	6.29282	6,185,590	19.45	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call		1,412.94000	1.41294	1,410,990	19.06	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call		1,310.09000	1.31009	1,307,450	19.06	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		9,041.99000	9.04199	8,927,010	19.06	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		1,324.45000	1.32445	1,321,890	19.06	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		1,618.87000	1.61887	1,618,440	19.06	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call		12,570.59000	12.57059	12,651,440	21.70	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		599.35000	0.59935	567,860	21.70	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.29	Put		8,986.87000	8.98687	8,871,970	19.06	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		1,295.85000	1.29585	1,293,110	19.06	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		9,097.32000	9.09732	8,982,240	19.06	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		8,660.21000	8.66021	8,545,920	19.06	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		12,897.80000	12.89780	12,779,830	19.06	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		614.09000	0.61409	608,460	19.06	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		2,836.62000	2.83662	2,757,020	20.73	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		5,744.82000	5.74482	5,777,560	20.73	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		5,494.18000	5.49418	5,524,980	20.62	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		2,985.84000	2.98584	2,904,300	20.62	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put		7,976.90000	7.97690	7,864,130	19.06	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 Intert
R2037	On	06/05/2021	Bond Future	12.43	Call		7,291.07000	7.29107	7,336,420	19.87		0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		3,251.25000	3.25125	3,183,240	19.87		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		7,326.92000	7.32692	7,372,470	19.89		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		3,233.32000	3.23332	3,165,510	19.89		0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		7,255.27000	7.25527	7,300,410	19.86		0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		3,269.28000	3.26928	3,201,060	19.86		0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		4,555.52000	4.55552	4,484,360	18.58		0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		6,233.88000	6.23388	6,277,400	18.60		0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		4,532.38000	4.53238	4,461,420	18.60		0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		6,265.73000	6.26573	6,309,440	18.61		0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		4,509.65000	4.50965	4,438,880	18.61		0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		6,202.37000	6.20237	6,245,690	18.58		0.00	0	
Total R2037 Option												0.00	0	1,25
Total For R2037												0.00	0	140,03
R2040	On	05/11/2020	Bond Future			11.40474	83.87879	11.41749	83.79526	21.29		0.00	0	72,60
R2040	On	04/02/2021	Bond Future			11.63278	80.23351	11.64604	80.14941	21.01		0.00	0	
R2040	On	06/05/2021	Bond Future			11.86675	81.08649	11.88056	81.00165	19.67		0.00	0	
R2040	On	05/08/2021	Bond Future			12.11821	77.45904	12.13264	77.37338	18.87		0.00	0	
Total R2040 Future												0.00	0	72,60
R2040	On	05/11/2020	Bond Future	10.31	Call		481.45000	0.48145	456,070	19.58		0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		8,286.38000	8.28638	8,177,470	19.58		0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		491.10000	0.49110	465,500	19.58		0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Put		4,493.58000	4.49358	4,375,250	20.52		0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call		1,684.85000	1.68485	1,650,050	20.52		0.00	0	2,38
R2040	On	05/11/2020	Bond Future	9.73	Put		12,508.34000	12.50834	12,412,620	19.58		0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		130.06000	0.13006	117,870	19.58		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put		8,824.08000	8.82408	8,716,970	19.58		0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Call		3,935.30000	3.93530	3,917,240	21.57		0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		2,119.76000	2.11976	2,018,170	21.57		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		14,364.83000	14.36483	14,273,270	19.58		0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		70.58000	0.07058	62,550	19.58		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put		10,453.41000	10.45341	10,351,720	19.58		0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		8,352.73000	8.35273	8,244,040	19.58		0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		8,220.28000	8.22028	8,111,150	19.58		0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		471.95000	0.47195	446,790	19.58		0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		248.88000	0.24888	230,720	19.58		0.00	0	2,38
R2040	On	05/11/2020	Bond Future	11.50	Call		3,199.37000	3.19937	3,173,890	21.29		0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		2,662.21000	2.66221	2,553,200	21.29		0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Call		409.48000	0.40948	385,900	19.58		0.00	0	2,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2040 On 04/02/2021 Bond Future	11.57	Put			4,564.04000	4.56404	4,480,420	20.81		0.00	0	50
R2040 On 04/02/2021 Bond Future	9.57	Put			15,578.48000	15.57848	15,485,140	19.75		0.00	0	
R2040 On 04/02/2021 Bond Future	9.57	Call			454.52000	0.45452	445,280	19.75		0.00	0	80
R2040 On 04/02/2021 Bond Future	10.07	Put			11,977.26000	11.97726	11,881,890	19.75		0.00	0	
R2040 On 04/02/2021 Bond Future	10.07	Call			886.61000	0.88661	875,340	19.75		0.00	0	80
R2040 On 04/02/2021 Bond Future	11.74	Call			4,630.16000	4.63016	4,633,920	21.00		0.00	0	
R2040 On 04/02/2021 Bond Future	11.74	Put			4,038.30000	4.03830	3,957,960	21.00		0.00	0	80
R2040 On 04/02/2021 Bond Future	10.41	Call			1,321.24000	1.32124	1,309,950	19.75		0.00	0	
R2040 On 04/02/2021 Bond Future	10.41	Put			9,820.18000	9.82018	9,724,790	19.75		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Call			1,335.98000	1.33598	1,324,720	19.75		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Put			9,760.46000	9.76046	9,665,100	19.75		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Call			1,306.61000	1.30661	1,295,300	19.75		0.00	0	
R2040 On 04/02/2021 Bond Future	9.49	Put			16,199.58000	16.19958	16,106,680	19.75		0.00	0	
R2040 On 04/02/2021 Bond Future	9.49	Call			404.53000	0.40453	395,730	19.75		0.00	0	50
R2040 On 04/02/2021 Bond Future	10.24	Put			10,868.17000	10.86817	10,772,610	19.75		0.00	0	
R2040 On 04/02/2021 Bond Future	10.24	Call			1,088.11000	1.08811	1,076,650	19.75		0.00	0	50
R2040 On 04/02/2021 Bond Future	11.57	Call			4,079.79000	4.07979	4,080,270	20.81		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Put			9,880.11000	9.88011	9,784,700	19.75		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Put			3,741.70000	3.74170	3,679,370	20.15		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Call			7,035.68000	7.03568	7,058,360	20.16		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Put			3,720.42000	3.72042	3,658,260	20.16		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Call			6,964.07000	6.96407	6,986,410	20.13		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Put			3,763.35000	3.76335	3,700,850	20.13		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Call			6,999.72000	6.99972	7,022,230	20.15		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Put			4,586.74000	4.58674	4,527,520	19.09		0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Call			6,594.98000	6.59498	6,621,120	19.07		0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Put			4,635.67000	4.63567	4,576,150	19.07		0.00	0	
R2040 On 05/08/2021 Bond Future	12.48	Call			6,627.43000	6.62743	6,653,720	19.08		0.00	0	
R2040 On 05/08/2021 Bond Future	12.48	Put			4,611.29000	4.61129	4,551,920	19.08		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Call			6,659.64000	6.65964	6,686,080	19.09		0.00	0	
Total R2040 Option										0.00	0	18,60
Total For R2040										0.00	0	91,20
R2044 On 05/11/2020 Bond Future			11.49585	80.29108	11.51883	80.14148		22.29		0.00	0	47,20
R2044 On 04/02/2021 Bond Future			11.71796	76.73421	11.74192	76.58331		21.99		0.00	0	
R2044 On 06/05/2021 Bond Future			11.94562	77.55000	11.97061	77.39767		20.61		0.00	0	
R2044 On 05/08/2021 Bond Future			12.19020	74.00946	12.21636	73.85552		19.79		0.00	0	
Total R2044 Future										0.00	0	47,20
R2044 On 05/11/2020 Bond Future	10.35	Call			432.72000	0.43272	416,940	20.55		0.00	0	
R2044 On 05/11/2020 Bond Future	10.35	Put			8,714.30000	8.71430	8,548,920	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	Op Interest
R2044 On 05/11/2020 Bond Future	11.06	Put			4,698.41000	4.69841	4,536,700	21.60		0.00	0	5%
R2044 On 05/11/2020 Bond Future	10.04	Put			10,949.35000	10.94935	10,787,530	20.55		0.00	0	
R2044 On 05/11/2020 Bond Future	10.04	Call			219.77000	0.21977	207,550	20.55		0.00	0	5%
R2044 On 05/11/2020 Bond Future	9.34	Put			16,733.49000	16.73349	16,580,140	20.55		0.00	0	
R2044 On 05/11/2020 Bond Future	11.17	Put			4,222.39000	4.22239	4,063,860	21.80		0.00	0	1.8%
R2044 On 05/11/2020 Bond Future	11.43	Call			2,652.83000	2.65283	2,654,500	22.20		0.00	0	
R2044 On 05/11/2020 Bond Future	11.43	Put			3,233.88000	3.23388	3,085,950	22.20		0.00	0	1.8%
R2044 On 05/11/2020 Bond Future	9.72	Put			13,478.62000	13.47862	13,321,170	20.55		0.00	0	
R2044 On 05/11/2020 Bond Future	10.34	Put			8,782.75000	8.78275	8,617,450	20.55		0.00	0	
R2044 On 05/11/2020 Bond Future	11.06	Call			1,615.27000	1.61527	1,603,160	21.60		0.00	0	
R2044 On 05/11/2020 Bond Future	9.97	Call			186.15000	0.18615	174,900	20.55		0.00	0	3%
R2044 On 05/11/2020 Bond Future	8.87	Put			21,094.40000	21.09440	20,943,700	20.55		0.00	0	
R2044 On 05/11/2020 Bond Future	8.87	Call			6.67000	0.00667	5,570	20.55		0.00	0	1.8%
R2044 On 05/11/2020 Bond Future	10.02	Put			11,101.17000	11.10117	10,939,630	20.55		0.00	0	
R2044 On 05/11/2020 Bond Future	9.34	Call			32.98000	0.03298	29,230	20.55		0.00	0	5%
R2044 On 05/11/2020 Bond Future	11.17	Call			1,897.20000	1.89720	1,888,270	21.80		0.00	0	
R2044 On 05/11/2020 Bond Future	9.29	Call			28.19000	0.02819	24,840	20.55		0.00	0	3%
R2044 On 05/11/2020 Bond Future	9.96	Put			11,561.85000	11.56185	11,401,130	20.55		0.00	0	
R2044 On 05/11/2020 Bond Future	9.96	Call			181.72000	0.18172	170,600	20.55		0.00	0	
R2044 On 05/11/2020 Bond Future	11.38	Call			2,498.03000	2.49803	2,497,340	22.13		0.00	0	
R2044 On 05/11/2020 Bond Future	9.72	Call			98.71000	0.09871	90,860	20.55		0.00	0	1.8%
R2044 On 05/11/2020 Bond Future	9.97	Put			11,484.53000	11.48453	11,323,680	20.55		0.00	0	
R2044 On 05/11/2020 Bond Future	10.36	Call			441.62000	0.44162	425,750	20.55		0.00	0	
R2044 On 05/11/2020 Bond Future	10.36	Put			8,646.12000	8.64612	8,480,650	20.55		0.00	0	
R2044 On 05/11/2020 Bond Future	10.34	Call			423.97000	0.42397	408,270	20.55		0.00	0	
R2044 On 05/11/2020 Bond Future	11.38	Put			3,409.42000	3.40942	3,259,130	22.13		0.00	0	3%
R2044 On 05/11/2020 Bond Future	10.02	Call			209.69000	0.20969	197,750	20.55		0.00	0	1.8%
R2044 On 05/11/2020 Bond Future	9.29	Put			17,180.30000	17.18030	17,027,350	20.55		0.00	0	
R2044 On 04/02/2021 Bond Future	10.04	Call			763.13000	0.76313	762,230	20.72		0.00	0	
R2044 On 04/02/2021 Bond Future	10.29	Call			1,040.93000	1.04093	1,042,440	20.72		0.00	0	
R2044 On 04/02/2021 Bond Future	10.29	Put			11,196.52000	11.19652	11,047,130	20.72		0.00	0	2%
R2044 On 04/02/2021 Bond Future	9.66	Put			15,740.24000	15.74024	15,586,620	20.72		0.00	0	
R2044 On 04/02/2021 Bond Future	9.66	Call			452.83000	0.45283	450,110	20.72		0.00	0	2%
R2044 On 04/02/2021 Bond Future	10.04	Put			12,897.05000	12.89705	12,745,250	20.72		0.00	0	
R2044 On 04/02/2021 Bond Future	10.37	Call			1,143.69000	1.14369	1,146,200	20.72		0.00	0	
R2044 On 04/02/2021 Bond Future	10.37	Put			10,681.67000	10.68167	10,533,280	20.72		0.00	0	
R2044 On 04/02/2021 Bond Future	10.35	Call			1,117.34000	1.11734	1,119,590	20.72		0.00	0	
R2044 On 04/02/2021 Bond Future	10.35	Put			10,809.03000	10.80903	10,660,380	20.72		0.00	0	
R2044 On 04/02/2021 Bond Future	10.84	Call			1,917.32000	1.91732	1,928,270	20.84		0.00	0	
R2044 On 04/02/2021 Bond Future	10.84	Put			7,970.98000	7.97098	7,831,030	20.84		0.00	0	2%

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044	On	04/02/2021	Bond Future	10.36	Call		1,130.46000	1.13046	1,132,840	20.72		0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		10,745.24000	10.74524	10,596,720	20.72		0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		6,764.08000	6.76408	6,827,210	21.14		0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		3,942.23000	3.94223	3,853,030	21.14		0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		6,694.66000	6.69466	6,757,250	21.11		0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		3,986.83000	3.98683	3,897,090	21.11		0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		6,729.35000	6.72935	6,792,210	21.13		0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		3,964.47000	3.96447	3,875,000	21.13		0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		4,571.04000	4.57104	4,485,010	20.17		0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		6,798.86000	6.79886	6,867,020	20.19		0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		4,548.11000	4.54811	4,462,330	20.19		0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		6,733.38000	6.73338	6,801,050	20.16		0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		4,594.09000	4.59409	4,507,820	20.16		0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		6,766.10000	6.76610	6,834,010	20.17		0.00	0	
Total R2044 Option												0.00	0	12,34
Total For R2044												0.00	0	59,64
R2048	On	05/11/2020	Bond Future			11.45398	79.20784	11.49239	78.95337	22.92		0.00	0	111,50
R2048	On	04/02/2021	Bond Future			11.67417	80.01924	11.71430	79.76237	21.34		0.00	0	
R2048	On	06/05/2021	Bond Future			11.89158	76.45795	11.93347	76.19852	21.09		0.00	0	
R2048	On	05/08/2021	Bond Future			12.12292	77.28621	12.16675	77.02412	19.06		0.00	0	
Total R2048 Future												0.00	0	111,50
R2048	On	05/11/2020	Bond Future	10.03	Call		221.75000	0.22175	217,040	21.06		0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		11,079.25000	11.07925	10,820,070	21.06		0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Call		227.07000	0.22707	222,380	21.06		0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		11,001.36000	11.00136	10,742,200	21.06		0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		216.53000	0.21653	211,800	21.06		0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		11,157.39000	11.15739	10,898,190	21.06		0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Put		4,921.18000	4.92118	4,689,260	22.08		0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call		1,541.73000	1.54173	1,564,280	22.08		0.00	0	98
R2048	On	05/11/2020	Bond Future	10.00	Put		11,314.37000	11.31437	11,055,140	21.06		0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call		206.40000	0.20640	201,640	21.06		0.00	0	98
R2048	On	04/02/2021	Bond Future	10.75	Put		8,405.27000	8.40527	8,188,750	20.06		0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		1,772.40000	1.77240	1,812,750	20.06		0.00	0	2,58
R2048	On	04/02/2021	Bond Future	11.50	Put		5,103.21000	5.10321	4,927,130	21.06		0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		3,713.15000	3.71315	3,793,940	21.06		0.00	0	2,58
R2048	On	04/02/2021	Bond Future	10.47	Call		1,306.03000	1.30603	1,334,640	20.06		0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		10,059.93000	10.05993	9,831,670	20.06		0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		1,321.04000	1.32104	1,350,030	20.06		0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		9,997.55000	9.99755	9,769,670	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 Intert
R2048	On	04/02/2021	Bond Future	10.46	Call		1,291.14000	1.29114	1,319,370	20.06		0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		10,122.56000	10.12256	9,893,920	20.06		0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		6,587.45000	6.58745	6,714,830	21.49		0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		4,093.80000	4.09380	3,961,750	21.49		0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		6,622.19000	6.62219	6,750,030	21.50		0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		4,070.54000	4.07054	3,938,950	21.50		0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		6,552.76000	6.55276	6,679,680	21.48		0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		4,117.20000	4.11720	3,984,690	21.48		0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		6,690.76000	6.69076	6,822,640	19.33		0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		4,638.80000	4.63880	4,508,590	19.33		0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		6,624.40000	6.62440	6,755,440	19.30		0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		4,685.81000	4.68581	4,554,760	19.30		0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		6,657.56000	6.65756	6,789,020	19.31		0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		4,662.24000	4.66224	4,531,610	19.31		0.00	0	
Total R2048 Option												0.00	0	7,08
Total For R2048												0.00	0	118,58
R208	On	05/11/2020	Bond Future			3.41644	102.02845	3.41415	102.02935	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		528.59000	0.52859	527,690	0.36		0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put		0.01000	0.00001	0,010	0.36		0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call		532.44000	0.53244	531,540	0.36		0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put		0.01000	0.00001	0,010	0.36		0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call		524.74000	0.52474	523,840	0.36		0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		0.01000	0.00001	0,010	0.36		0.00	0	
Total R208 Option												0.00	0	
Total For R208												0.00	0	7,52
R209	On	05/11/2020	Bond Future			10.83062	66.74123	10.85855	66.58798	21.38	113,793,797.15	1,705	28,04	
R209	On	04/02/2021	Bond Future			11.03367	67.42513	11.06262	67.27054	20.19	0.00	0		
R209	On	06/05/2021	Bond Future			11.24075	65.00148	11.27079	64.84539	20.43	0.00	0	1,8	
R209	On	05/08/2021	Bond Future			11.45677	65.70570	11.48798	65.54798	18.86	0.00	0		
Total R209 Future												113,793,797.15	1,705	29,85
R209	On	05/11/2020	Bond Future	10.01	Call		648.16000	0.64816	640,800	20.45		0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put		5,544.93000	5.54493	5,384,320	20.45		0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call		660.07000	0.66007	652,840	20.45		0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put		5,496.12000	5.49612	5,335,640	20.45		0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call		636.32000	0.63632	628,840	20.44		0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put		5,593.88000	5.59388	5,433,150	20.44		0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call		1,446.60000	1.44660	1,463,260	19.38		0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		6,826.39000	6.82639	6,688,460	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	Op Inter
R209	On	04/02/2021	Bond Future	10.12	Call		1,461.57000	1.46157	1,478,480	19.38	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		6,781.61000	6.78161	6,643,930	19.38	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		1,431.73000	1.43173	1,448,150	19.38	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		6,871.34000	6.87134	6,733,170	19.38	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Put		7,691.60000	7.69160	7,564,060	19.54	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		2,063.89000	2.06389	2,092,440	19.54	0.00	0	3,7%
R209	On	06/05/2021	Bond Future	11.25	Call		4,266.03000	4.26603	4,322,490	20.43	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		4,373.99000	4.37399	4,274,360	20.43	0.00	0	4,0%
R209	On	06/05/2021	Bond Future	12.25	Call		7,257.43000	7.25743	7,341,930	21.90	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		2,458.49000	2.45849	2,386,900	21.90	0.00	0	4,0%
R209	On	06/05/2021	Bond Future	12.23	Call		7,192.07000	7.19207	7,276,060	21.86	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		2,485.78000	2.48578	2,413,680	21.86	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		7,224.65000	7.22465	7,308,900	21.88	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		2,472.00000	2.47200	2,400,160	21.88	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		7,159.52000	7.15952	7,243,260	21.85	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		2,499.63000	2.49963	2,427,280	21.85	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		5,553.47000	5.55347	5,625,550	19.18	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		4,007.56000	4.00756	3,921,920	19.18	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		5,581.98000	5.58198	5,654,320	19.19	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		3,987.44000	3.98744	3,902,060	19.19	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		5,525.25000	5.52525	5,597,070	19.16	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		4,028.03000	4.02803	3,942,130	19.16	0.00	0	
Total R209 Option											0.00	0	11,7%
Total For R209											113,793,797.15	1,705	41,6%
R210	On	05/11/2020	Bond Future			189.86995	189.86995	189.83807	189.83807		0.00	0	2,2%
R210	On	04/02/2021	Bond Future			191.86173	191.86173	191.83024	191.83024		0.00	0	
R210	On	06/05/2021	Bond Future			191.23027	191.23027	191.19875	191.19875		0.00	0	
R210	On	05/08/2021	Bond Future			193.34633	193.34633	193.31460	193.31460		0.00	0	
Total R210 Future											0.00	0	2,2%
Total For R210											0.00	0	2,2%
R212	On	05/11/2020	Bond Future			169.41984	169.41984	169.40476	169.40476		0.00	0	6,9%
R212	On	04/02/2021	Bond Future			168.89773	168.89773	168.88309	168.88309		0.00	0	
R212	On	06/05/2021	Bond Future			170.73186	170.73186	170.71741	170.71741		0.00	0	
R212	On	05/08/2021	Bond Future			170.28822	170.28822	170.27373	170.27373		0.00	0	
Total R212 Future											0.00	0	6,9%
Total For R212											0.00	0	6,9%
R213	On	05/11/2020	Bond Future			9.78542	83.52450	9.81856	83.33835	15.87	0.00	0	16,4%
R213	On	04/02/2021	Bond Future			9.99879	84.38005	10.03326	84.19235	14.98	0.00	0	
R213	On	06/05/2021	Bond Future			10.21098	81.74721	10.24686	81.55763	15.03	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R213	On	05/08/2021	Bond Future			10.43807	82.63260	10.47549	82.44107		13.86		0.00	0	
Total R213 Future													0.00	0	16,42
R213	On	05/11/2020	Bond Future	9.60	Call			1,582.68000	1.58268	1,610,840	15.54		0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put			2,820.68000	2.82068	2,662,690	15.54		0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			1,606.69000	1.60669	1,635,510	15.55		0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			2,787.51000	2.78751	2,630,180	15.55		0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call			1,558.90000	1.55890	1,586,400	15.53		0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			2,854.13000	2.85413	2,695,480	15.53		0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call			1,737.22000	1.73722	1,774,210	14.42		0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			5,278.37000	5.27837	5,127,660	14.42		0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,756.48000	1.75648	1,793,880	14.43		0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			5,240.16000	5.24016	5,089,860	14.43		0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,718.29000	1.71829	1,754,870	14.42		0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			5,316.97000	5.31697	5,165,850	14.42		0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			9,360.75000	9.36075	9,496,070	16.11		0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			1,229.38000	1.22938	1,175,120	16.11		0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			9,395.93000	9.39593	9,531,570	16.11		0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			1,218.78000	1.21878	1,164,840	16.11		0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			9,325.60000	9.32560	9,460,610	16.11		0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			1,240.05000	1.24005	1,185,480	16.11		0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			3,541.63000	3.54163	3,444,810	14.13		0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call			5,405.69000	5.40569	5,500,750	14.14		0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			3,521.60000	3.52160	3,425,130	14.14		0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			5,435.58000	5.43558	5,530,980	14.15		0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			3,501.99000	3.50199	3,405,860	14.15		0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			5,376.18000	5.37618	5,470,890	14.13		0.00	0	
Total R213 Option													0.00	0	
Total For R213													0.00	0	16,42
R214	On	05/11/2020	Bond Future			11.10861	64.38674	11.12621	64.28881		22.97		0.00	0	19,85
R214	On	04/02/2021	Bond Future			11.31164	65.04629	11.32991	64.94757		21.63		0.00	0	
R214	On	06/05/2021	Bond Future			11.51143	62.46022	11.53039	62.36061		21.91		0.00	0	
R214	On	05/08/2021	Bond Future			11.72286	63.13683	11.74259	63.03619		20.16		0.00	0	
Total R214 Future													0.00	0	19,85
R214	On	05/11/2020	Bond Future	10.25	Call			651.28000	0.65128	630,900	21.90		0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put			5,839.65000	5.83965	5,721,340	21.90		0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call			663.41000	0.66341	642,970	21.91		0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put			5,788.79000	5.78879	5,670,420	21.91		0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call			639.83000	0.63983	619,510	21.90		0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put			5,891.29000	5.89129	5,773,040	21.90		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	04/02/2021	Bond Future	10.32	Call		1,428.98000	1.42898	1,427,820	20.74	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		7,288.17000	7.28817	7,188,290	20.74	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		1,443.91000	1.44391	1,442,860	20.74	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		7,240.83000	7.24083	7,141,060	20.74	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		1,414.16000	1.41416	1,412,890	20.74	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		7,335.70000	7.33570	7,235,710	20.74	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		6,501.26000	6.50126	6,541,540	22.55	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		2,858.95000	2.85895	2,799,620	22.55	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		6,532.76000	6.53276	6,573,220	22.57	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		2,843.01000	2.84301	2,783,860	22.57	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		6,469.79000	6.46979	6,509,890	22.53	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		2,874.99000	2.87499	2,815,480	22.53	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		5,588.97000	5.58897	5,626,260	20.45	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		4,202.27000	4.20227	4,138,920	20.45	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		5,617.12000	5.61712	5,654,580	20.46	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		4,181.40000	4.18140	4,118,220	20.46	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		5,560.87000	5.56087	5,598,000	20.43	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		4,223.25000	4.22325	4,159,740	20.43	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	19,85
Total for Bond											659,502,695.79	7,195	1,199,96
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
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			713.02700	713.02700	711.47500	711.47500				21,390,810.00	3	1,00
GOVI On 04/02/2021 GOVI			720.32500	720.32500	718.76500	718.76500				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
GOVI	On	06/05/2021	GOVI			727.96800	727.96800	726.39600	726.39600			0.00	0	
GOVI	On	05/08/2021	GOVI			735.76500	735.76500	734.17800	734.17800			0.00	0	
Total GOVI Future												21,390,810.00	3	1,00
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			263,650.00000	26.36500	248,130,000		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			263,750.00000	26.37500	248,230,000		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			263,550.00000	26.35500	248,030,000		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			321,850.00000	32.18500	306,250,000		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			321,950.00000	32.19500	306,350,000		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			321,750.00000	32.17500	306,150,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			477,260.00000	47.72600	492,980,000		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			477,160.00000	47.71600	492,880,000		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			477,060.00000	47.70600	492,780,000		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			150,480.00000	15.04800	166,350,000		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			150,380.00000	15.03800	166,250,000		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			150,280.00000	15.02800	166,150,000		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												21,390,810.00	3	1,00
Total for GOVI												21,390,810.00	3	1,00
AL37	On	05/11/2020	Index Future			754.37700	754.37700	752.78400	752.78400			0.00	0	
AL37	On	04/02/2021	Index Future			762.09900	762.09900	760.49700	760.49700			0.00	0	
AL37	On	06/05/2021	Index Future			770.18500	770.18500	768.57100	768.57100			0.00	0	
AL37	On	05/08/2021	Index Future			778.43400	778.43400	776.80500	776.80500			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/11/2020	Index Future			823.65700	823.65700	821.66200	821.66200			0.00	0	
AL7T	On	04/02/2021	Index Future			832.08800	832.08800	830.08200	830.08200			0.00	0	
AL7T	On	06/05/2021	Index Future			840.91700	840.91700	838.89500	838.89500			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL7T	On	05/08/2021	Index Future			849.92400	849.92400	847.88200	847.88200			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/11/2020	Index Future			721.76400	721.76400	720.20700	720.20700			0.00	0	20
ALBI	On	04/02/2021	Index Future			729.15100	729.15100	727.58700	727.58700			0.00	0	
ALBI	On	06/05/2021	Index Future			736.88800	736.88800	735.31200	735.31200			0.00	0	
ALBI	On	05/08/2021	Index Future			744.78100	744.78100	743.19000	743.19000			0.00	0	
Total ALBI Future												0.00	0	20
Total For ALBI												0.00	0	20
IGOV	On	05/11/2020	Index Future			261.63600	261.63600	261.31300	261.31300			0.00	0	1,20
IGOV	On	04/02/2021	Index Future			264.37800	264.37800	264.05400	264.05400			0.00	0	
IGOV	On	06/05/2021	Index Future			267.24700	267.24700	266.92100	266.92100			0.00	0	
IGOV	On	05/08/2021	Index Future			270.17300	270.17300	269.84400	269.84400			0.00	0	
Total IGOV Future												0.00	0	1,20
Total For IGOV												0.00	0	1,20
Total for Index												0.00	0	1,41
JIBAR	On	16/09/2020	Jibar Future			3.44500	96.55500	3.44500	96.55500			0.00	0	10,00
JIBAR	On	21/10/2020	Jibar Future			3.41500	96.58500	3.42500	96.57500			0.00	0	
JIBAR	On	18/11/2020	Jibar Future			3.42000	96.58000	3.43000	96.57000			0.00	0	
JIBAR	On	15/12/2020	Jibar Future			3.41000	96.59000	3.43000	96.57000			0.00	0	30,00
JIBAR	On	20/01/2021	Jibar Future			3.42000	96.58000	3.44000	96.56000			0.00	0	
JIBAR	On	17/02/2021	Jibar Future			3.44000	96.56000	3.46000	96.54000			0.00	0	
JIBAR	On	17/03/2021	Jibar Future			3.46500	96.53500	3.46500	96.53500			0.00	0	
JIBAR	On	15/06/2021	Jibar Future			3.55500	96.44500	3.56500	96.43500			0.00	0	
JIBAR	On	15/09/2021	Jibar Future			3.68000	96.32000	3.71000	96.29000			0.00	0	30,00
JIBAR	On	15/12/2021	Jibar Future			3.87000	96.13000	3.91000	96.09000			0.00	0	
JIBAR	On	16/03/2022	Jibar Future			4.02500	95.97500	4.06500	95.93500			0.00	0	
JIBAR	On	15/06/2022	Jibar Future			4.25000	95.75000	4.30000	95.70000			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			90.54000	90.54000	90.56000	90.56000			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 :											680,893,505.79	7,198	1,272,44	
AA06	On	15/04/2021	Spot Bond					0.00000	100.62441			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AA06 SPOT										0.00	0	
Total For AA06										0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			5.26000	106.27682	5.26000	106.26174				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	108.52000	10.00000	108.49100				0.00	0	
Total AB01/R186 SPOT										0.00	0	
Total For AB01/R186										0.00	0	
AB020L On 03/09/2022 Spot Bond			11.81000	100.22212	11.81000	100.19037				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	68.08300	100.00000	67.93314				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	53.38062	100.00000	53.26312				0.00	0	
Total AB026U SPOT										0.00	0	
Total For AB026U										0.00	0	
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB028U SPOT										0.00	0	
Total For AB028U										0.00	0	
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB029U SPOT										0.00	0	
Total For AB029U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB030U SPOT										0.00	0	
Total For AB030U										0.00	0	
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB031U SPOT										0.00	0	
Total For AB031U										0.00	0	
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB032U SPOT										0.00	0	
Total For AB032U										0.00	0	
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB033U SPOT										0.00	0	
Total For AB033U										0.00	0	
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB034U SPOT										0.00	0	
Total For AB034U										0.00	0	
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB035U SPOT										0.00	0	
Total For AB035U										0.00	0	
ABC12: On 25/11/2020 Spot Bond			10.00000	108.73600	10.00000	108.70700				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.91000	295.33451	3.91000	295.25166				0.00	0	20,000,00
Total ABCPI3 SPOT										0.00	0	20,000,00
Total For ABCPI3										0.00	0	20,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	99.93401				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.87171				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.00764	9.65000	101.84505				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.12344				0.00	0	
Total ABF007 SPOT										0.00	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 ABF007										0.00	0	
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABF19U SPOT										0.00	0	
Total For ABF19U										0.00	0	
ABFN0: On 17/03/2026 Spot Bond					0.00000	99.88472				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.04091				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2020 Spot Bond					0.00000	100.46475				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.75734				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	103.11987				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.19513				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.80958				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.38617				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.82062				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.17718				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.04319				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.33013				0.00	5,000,000,000	2,500,000,000
Total ABFN27 SPOT										0.00	5,000,000,000	2,500,000,000
Total For ABFN27										0.00	5,000,000,000	2,500,000,000
ABFN2 On 29/08/2023 Spot Bond					0.00000	99.98150				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	99.90774				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.04443				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.28781				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.88900				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	100.30651				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.80820				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.04859				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.29313				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	100.42347				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.69407				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.43356				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	99.23067				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	99.22268				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	98.80292				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.81730				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.83901				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.85459				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.14960				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.18574				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.19545				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.11814				0.00	0	
Total ABJ01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.40712				0.00	22,113,120,000	11,056,560,00
Total ABK12 SPOT										0.00	22,113,120,000	11,056,560,00
Total For ABK12										0.00	22,113,120,000	11,056,560,00
ABK8 On 03/06/2021 Spot Bond					0.00000	99.83010				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.95000	3.95000	3.95000	143.92820				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	54.28681	100.00000	54.15719				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.50000	7.50000	7.50000	131.46579				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	13.66867	100.00000	13.63621				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	98.92693				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.20000	212.37703	3.20000	212.32152				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.70000	3.70000	3.70000	137.69095				0.00	0	30,000,00
Total ABN61 SPOT										0.00	0	30,000,00
Total For ABN61										0.00	0	30,000,00
ABN62 On 31/03/2028 Spot Bond			4.63000	4.63000	4.63000	178.92242				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.97000	4.97000	4.97000	203.05912				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.10000	6.10000	6.10000	103.92802				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.27500	7.27500	7.27500	118.30364				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.76000	4.76000	4.76000	104.06560				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			7.28500	7.28500	7.28500	118.24903				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.15000	106.95267	4.15000	106.94068				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			5.49500	109.72249	5.49500	109.70633				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			4.81500	103.80102	4.81500	103.78744				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.92000	113.07492	4.92000	113.05998				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.84000	118.68753	6.84000	118.66584				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.05000	117.37669	8.05000	117.35152				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			5.34000	116.97480	5.34000	116.95805				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.16000	107.86613	7.16000	107.84552				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.48199	100.00000	9.46112			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.08000	3.08000	3.08000	302.52762		522,060,000,000.00	169,500,000	343,200,000	
Total ABSI2 SPOT								522,060,000,000.00	169,500,000	343,200,000	
Total For ABSI2								522,060,000,000.00	169,500,000	343,200,000	
ABSI4 On 31/01/2022 Spot Bond			1.30000	167.16919	1.30000	167.13411		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			10.15000	10.15000	10.15000	104.20933		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		
ACL089 On 25/11/2020 Spot Bond			10.00000	108.73600	10.00000	108.70700		0.00	0		
Total ACL089/JIBAR SPOT								0.00	0		
Total For ACL089/JIBAR								0.00	0		
ACL097 On 20/12/2025 Spot Bond					0.00000	101.43793		0.00	0		
Total ACL097 SPOT								0.00	0		
Total For ACL097								0.00	0		
ACL098 On 20/12/2025 Spot Bond					0.00000	101.39474		0.00	0		
Total ACL098 SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.34097				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	108.73600	10.00000	108.70700				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	101.34747				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.72304				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	101.36983				0.00	0	
Total ACL187 SPOT										0.00	0	
Total For ACL187										0.00	0	
ACL188 On 20/09/2020 Spot Bond					0.00000	101.38410				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.39065				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.39065				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.42740				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.42740				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.19361				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.32154				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.74806				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	101.31288				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	101.28047				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.41546				0.00	4,400,000,000	1,200,000,000
Total AECI01 SPOT										0.00	4,400,000,000	1,200,000,000
Total For AECI01										0.00	4,400,000,000	1,200,000,000
AECI02 On 11/09/2023 Spot Bond					0.00000	101.49875				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.25822				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.26080				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL01 On 29/11/2023 Spot Bond					0.00000	100.14515				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	97.90558				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	94.06130				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.93209				0.00	22,509,400	11,254,700
Total AGT01 SPOT										0.00	22,509,400	11,254,700
Total For AGT01										0.00	22,509,400	11,254,700
AGT02 On 28/11/2024 Spot Bond					0.00000	98.17876				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	96.72279				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.80249				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.80249				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.92743				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.78169				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.77475				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.85114				0.00	0	
Total AHF3B4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.92749				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.17707				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.25323				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.45912				0.00	2,000,000,000	1,000,000,000
Total AHF5A1 SPOT										0.00	2,000,000,000	1,000,000,000
Total For AHF5A1										0.00	2,000,000,000	1,000,000,000
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.26806				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.79000	111.41296	5.79000	111.39568				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.28351				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.30410				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.44773				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.62544				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.79665				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.28344				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.30402				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.44754				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHL1AU SPOT										0.00	0	
Total For AHL1AU										0.00	0	
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				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			6.29000	117.13614	6.29000	117.11632				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.79000	114.02255	5.79000	114.00485				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			11.57500	93.74372	11.57500	93.71506				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.06000	177.18371	5.06000	177.12856				0.00	0	140,000,00
Total AIRL01 SPOT										0.00	0	140,000,00
Total For AIRL01										0.00	0	140,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.87779				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.64354				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.27510				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.46649				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.79354				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	99.97114				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond					0.00000	99.91139				0.00	0	
Total APF11 SPOT										0.00	0	
Total For APF11										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.28205				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			94,000,000,000,000.00		940,000,000	470,000,000
Total AS288U SPOT									14,000,000,000,000.00		940,000,000	470,000,000
Total For AS288U									14,000,000,000,000.00		940,000,000	470,000,000
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS294U SPOT										0.00	0	
Total For AS294U										0.00	0	
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS343U SPOT										0.00	0	
Total For AS343U										0.00	0	
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			5.22000	220.05271	5.22000	219.98331				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03L On 07/12/2033 Spot Bond			5.23500	197.75730	5.23500	197.69481				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN08L On 20/09/2020 Spot Bond					0.00000	101.25450				0.00	0	
Total ASN080 SPOT										0.00	0	
Total For ASN080										0.00	0	
ASN08L On 01/10/2020 Spot Bond					0.00000	133.86127				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	100.83700				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09L On 10/11/2020 Spot Bond					0.00000	100.44810				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09L On 20/12/2020 Spot Bond					0.00000	98.83374				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN111 On 02/12/2020 Spot Bond					0.00000	100.10601				0.00	0	
Total ASN111 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN111										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	100.02904				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	101.85915				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	101.83757				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			2.03000	165.52111	2.03000	165.48312				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	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.59748				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.60366				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.07500	165.42025	2.07500	165.38208				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15(On 31/05/2021 Spot Bond					0.00000	52.26561				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.10983				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.27000	171.58885	5.27000	171.53448				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	100.46464				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.31384				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	101.76134				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	101.53977				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.22603				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.33000	96.76224	5.33000	96.73152				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	101.21137				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.22909				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.34091				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.30165				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.34233				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.13423				0.00	0	
Total ASN214 SPOT										0.00	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 ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	100.12196				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.53546				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.21474				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.34096				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.30528				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.28248				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	99.92391				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.25844				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	101.30858				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	101.66499				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 20/01/2021 Spot Bond					0.00000	101.38554				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31: On 31/03/2029 Spot Bond			4.60500	4.60500	4.60500	96.34224				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.29000	5.29000	5.29000	86.91434				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	101.24114				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.41224				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.45604				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	101.25021				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.44000	95.36835	5.44000	95.33778				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	101.33015				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 12/02/2021 Spot Bond					0.00000	100.45721				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN342 On 12/02/2021 Spot Bond					0.00000	100.45721				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN344 On 20/06/2024 Spot Bond					0.00000	101.21132				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	101.29176				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35: On 20/06/2024 Spot Bond					0.00000	101.27614				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.27614				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.13410				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.52456				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.25235				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.29772				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.68676				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	99.91443				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	99.91443				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.50516				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.26315				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2020 Spot Bond					0.00000	100.27171				0.00	0	
Total ASN395 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	99.88764				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.25451				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.47052				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2020 Spot Bond					0.00000	100.02767				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2020 Spot Bond					0.00000	100.70959				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	101.56338				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	99.90304				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	99.90304				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	101.18026				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.21689				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.39717				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.08524				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.98314				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.83426				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.84175				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 28/02/2023 Spot Bond					0.00000	101.36164				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN462 On 31/03/2024 Spot Bond					0.00000	101.42192				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN463 On 31/01/2022 Spot Bond					0.00000	101.08107				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond					0.00000	101.25482				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.60393				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.70378				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 31/03/2024 Spot Bond					0.00000	101.14666				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN473 On 28/02/2023 Spot Bond					0.00000	101.09373				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47(On 11/08/2021 Spot Bond					0.00000	100.40246				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.34460				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.29043				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/05/2021 Spot Bond					0.00000	100.18698				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	96.92700				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond					0.00000	100.43685				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.12172				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 02/09/2021 Spot Bond					0.00000	100.08533				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49(On 07/09/2021 Spot Bond					0.00000	100.06115				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49(On 30/09/2021 Spot Bond					0.00000	100.05902				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49(On 08/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000.00	3,000,000,000	3,000,000,000	
Total ASN494 SPOT									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total For ASN494									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
ASN75(On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total ASN75U SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN75U									0.00	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	100.13588			0.00	52,946,800	26,473,40
Total BAW18 SPOT									0.00	52,946,800	26,473,40
Total For BAW18									0.00	52,946,800	26,473,40
BAW19 On 05/12/2020 Spot Bond			4.52000	103.67586	4.52000	103.66316		4,520,000,000,000.00	1,000,000,000	1,000,000,00	
Total BAW19 SPOT								4,520,000,000,000.00	1,000,000,000	1,000,000,00	
Total For BAW19								4,520,000,000,000.00	1,000,000,000	1,000,000,00	
BAW21 On 24/03/2022 Spot Bond			5.35000	110.04074	5.35000	110.02495		0.00	0		
Total BAW21 SPOT								0.00	0		
Total For BAW21								0.00	0		
BAW21 On 24/03/2022 Spot Bond			9.30000	104.27940	9.30000	104.25364		0.00	0		
Total BAW21/R208 SPOT								0.00	0		
Total For BAW21/R208								0.00	0		
BAW22 On 07/12/2022 Spot Bond					0.00000	100.02903		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	100.60782		0.00	0		
Total BAW28 SPOT								0.00	0		
Total For BAW28								0.00	0		
BAW29 On 22/02/2023 Spot Bond					0.00000	100.23044		0.00	0		
Total BAW29 SPOT								0.00	0		
Total For BAW29								0.00	0		
BAW30 On 05/12/2021 Spot Bond					0.00000	100.02575		0.00	0		
Total BAW30 SPOT								0.00	0		
Total For BAW30								0.00	0		
BAW31 On 30/09/2022 Spot Bond					0.00000	101.04181		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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW32U SPOT										0.00	0	
Total For BAW32U										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.78104				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.64242				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.81524				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.66177				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.61094				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.64250				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			7.99000	7.99000	7.99000	109.43940				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.51667				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.51667				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.51667				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.76000	10.76000	10.76000	111.20089				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.89062				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	102.36516				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.89145				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.89153				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.96668				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.71019				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.71019				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	102.31452				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.75862				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYB08 On 30/09/2020 Spot Bond					0.00000	102.51007				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.95218				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.99971				0.00	0	
Total BAYB13 SPOT										0.00	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 BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.99971				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.99971				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	102.04833				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 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	
BAYB1 On 30/09/2022 Spot Bond					0.00000	102.00033				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	102.00033				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	102.09713				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD1U SPOT										0.00	0	
Total For BAYD1U										0.00	0	
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD2U SPOT										0.00	0	
Total For BAYD2U										0.00	0	
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD3U SPOT										0.00	0	
Total For BAYD3U										0.00	0	
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD4U SPOT										0.00	0	
Total For BAYD4U										0.00	0	
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYD5U SPOT										0.00	0	
Total For BAYD5U										0.00	0	
BAYD6I 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	100.41664				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.39298				0.00	0	10,000,000.00
Total BCJ15 SPOT										0.00	0	10,000,000.00
Total For BCJ15										0.00	0	10,000,000.00
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.01263				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.70500	7.70500	7.70500	105.53740				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD302L On 18/04/2028 Spot Bond			100.00000	11.38937	100.00000	11.36417				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.57659				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.49144				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	101.06501				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.01516				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL07 On 03/09/2022 Spot Bond			6.79000	109.38360	6.79000	109.36343				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.11473				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL09 On 29/09/2020 Spot Bond			5.49000	105.39879	5.49000	105.38298				0.00	0	
Total BGL09 SPOT										0.00	0	
Total For BGL09										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.28846				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.69000	107.90612	6.69000	107.88683				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.87074				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.79000	106.04609	5.79000	106.02965				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.33206				0.00	0	23,290,000,00
Total BGL14 SPOT										0.00	0	23,290,000,00
Total For BGL14										0.00	0	23,290,000,00
BGL15 On 17/03/2022 Spot Bond					0.00000	102.97992				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.29902				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.61925				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.62163				0.00	0	
Total BGL18 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.27231				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.72976				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.56753				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.13008				0.00	23,400,000,000	21,700,000,000
Total BID09 SPOT										0.00	23,400,000,000	21,700,000,000
Total For BID09										0.00	23,400,000,000	21,700,000,000
BID10 On 15/11/2023 Spot Bond					0.00000	100.30656				0.00	44,897,200	22,448,600
Total BID10 SPOT										0.00	44,897,200	22,448,600
Total For BID10										0.00	44,897,200	22,448,600
BID11 On 15/11/2023 Spot Bond			5.53000	114.78191	5.53000	114.76490				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.02221				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	97.95794				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.85728				0.00	60,000,000	30,000,000
Total BID14 SPOT										0.00	60,000,000	30,000,000
Total For BID14										0.00	60,000,000	30,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	98.09542				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.73288				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.08464				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0-On 21/02/2023 Spot Bond					0.00000	100.31424				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0-On 05/01/2025 Spot Bond					0.00000	101.34581				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0-On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0-On 15/09/2020 Spot Bond					0.00000	99.92570				0.00	0	
Total BPPF04 SPOT										0.00	0	
Total For BPPF04										0.00	0	
BPPF0-On 22/03/2021 Spot Bond					0.00000	101.14784				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1-On 23/07/2021 Spot Bond					0.00000	100.78641				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1-On 09/10/2023 Spot Bond					0.00000	101.44543				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1-On 19/11/2020 Spot Bond					0.00000	100.21471				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1-On 19/11/2022 Spot Bond					0.00000	100.28947				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2-On 19/11/2024 Spot Bond					0.00000	100.27957				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2-On 26/02/2023 Spot Bond					0.00000	98.64282				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2: 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	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.91542				0.00	0	1,400,000.00
Total BPPF23 SPOT										0.00	0	1,400,000.00
Total For BPPF23										0.00	0	1,400,000.00
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.55747				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.59767				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A1U SPOT										0.00	0	
Total For BS2A1U										0.00	0	
BS2A2: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A2U SPOT										0.00	0	
Total For BS2A2U										0.00	0	
BS2B1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2B1U SPOT										0.00	0	
Total For BS2B1U										0.00	0	
BS2C1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2C1U SPOT										0.00	0	
Total For BS2C1U										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.36529				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.47170				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BX161: On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX161U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For 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	100.85750			0.00	0	
Total CBL24 SPOT									0.00	0	
Total For CBL24									0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.39000	108.11319	4.39000	108.10043			0.00	0	28,400,00
Total CBL26 SPOT									0.00	0	28,400,00
Total For CBL26									0.00	0	28,400,00
CBL28 On 21/05/2021 Spot Bond					0.00000	100.60358			0.00	0	
Total CBL28 SPOT									0.00	0	
Total For CBL28									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.15025			0.00	32,478,200	16,239,10
Total CBL29 SPOT									0.00	32,478,200	16,239,10
Total For CBL29									0.00	32,478,200	16,239,10
CCT01 On 23/06/2023 Spot Bond			7.20000	116.01817	7.20000	115.99575			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.72500	111.91045	8.72500	111.88434			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.54500	109.47756	8.54500	109.45268			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.50000	104.81358	9.50000	103.34269				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	108.73590	10.00000	108.70670				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	101.45872				0.00	0	
Total CGR21 SPOT										0.00	0	
Total For CGR21										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	101.11115				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.87718				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR33 On 22/09/2020 Spot Bond					0.00000	101.70924				0.00	0	
Total CGR33 SPOT										0.00	0	
Total For CGR33										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.54946				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	101.65922				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.84974				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR43 On 08/02/2022 Spot Bond					0.00000	100.60146				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond					0.00000	101.42594				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.83789				0.00	19,304,200	9,652,10
Total CGR45 SPOT										0.00	19,304,200	9,652,10
Total For CGR45										0.00	19,304,200	9,652,10
CGR46 On 28/02/2023 Spot Bond					0.00000	100.24146				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.25903				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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total For CLC2U										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.89377				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN190 On 29/08/2021 Spot Bond			3.14000	155.43561	3.14000	155.31780				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN193 On 13/09/2021 Spot Bond			2.00000	2.00000	2.00000	156.47366				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	108.73600	10.00000	108.70700				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	108.73600	10.00000	108.70700				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN292 On 25/11/2020 Spot Bond			10.00000	108.73600	10.00000	108.70700				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	112.19684	4.77000	114.14100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 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	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.90653				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.56000	112.10250	6.56000	117.34767				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 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	
CLN365 On 20/03/2024 Spot Bond			8.70700	112.39692	8.70700	124.89000				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.72576				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN37(On 26/07/2022 Spot Bond					0.00000	100.79001				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37(On 20/03/2024 Spot Bond					0.00000	108.35834				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37(On 20/03/2021 Spot Bond			5.38500	102.04113	5.38500	106.95855				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN37(On 20/03/2024 Spot Bond			10.98000	98.49122	10.98000	103.72079				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38(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	
CLN38(On 20/03/2021 Spot Bond					0.00000	100.68815				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	119.01668	6.50000	121.32500				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(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	
CLN38(On 20/03/2021 Spot Bond					0.00000	101.29767				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN38(On 26/01/2021 Spot Bond					0.00000	100.85560				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	101.30856				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.40247				0.00	0	
Total CLN398 SPOT										0.00	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 CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.39894				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN410 On 20/09/2020 Spot Bond					0.00000	101.42733				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN411 On 20/09/2020 Spot Bond					0.00000	101.53434				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN413 On 20/09/2020 Spot Bond					0.00000	101.51567				0.00	0	
Total CLN413 SPOT										0.00	0	
Total For CLN413										0.00	0	
CLN415 On 20/09/2020 Spot Bond					0.00000	101.60006				0.00	0	
Total CLN415 SPOT										0.00	0	
Total For CLN415										0.00	0	
CLN418 On 23/09/2020 Spot Bond					0.00000	101.58256				0.00	0	
Total CLN418 SPOT										0.00	0	
Total For CLN418										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	101.70804				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	102.14797				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	
Total For CLN422										0.00	0	
CLN423 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	
CLN424 On 20/12/2020 Spot Bond					0.00000	103.43700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	101.89976				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	102.16127				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	101.50291				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	101.40572				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	100.84725				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN44(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	
CLN44(On 24/05/2021 Spot Bond			5.28500	107.47580	5.28500	107.46057				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45(On 31/01/2022 Spot Bond			2.00000	165.58841	2.00000	165.55052				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.95000	125.58601	5.95000	125.54406				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45(On 31/01/2025 Spot Bond			6.19000	124.36492	6.19000	124.32259				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45(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	
CLN45(On 17/11/2021 Spot Bond					0.00000	100.35933				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45(On 29/11/2021 Spot Bond					0.00000	100.55376				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46(On 29/11/2021 Spot Bond					0.00000	100.78759				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46(On 13/03/2022 Spot Bond			5.99000	105.68611	5.99000	105.66917				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46(On 14/03/2022 Spot Bond					0.00000	100.28048				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	101.31158				0.00	0	
Total CLN468 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.90743				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.37492				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	101.52448				0.00	0	
Total CLN476 SPOT										0.00	0	
Total For CLN476										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	45.56199	100.00000	45.46169				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	100.69439				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	101.00362				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	100.93830				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.48500	107.51190	5.48500	107.49601				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN486 On 20/06/2022 Spot Bond					0.00000	101.72008				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	104.96880	10.16000	107.95700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.79000	106.98809	5.79000	106.97150				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.89788				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	101.52249				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.14522				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.19000	113.67859	6.19000	113.65946				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.03498				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	100.30431				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 10/10/2020 Spot Bond					0.00000	100.98056				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	101.02942				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	101.08464				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.08464				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN505 On 24/10/2020 Spot Bond					0.00000	100.74482				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.86119				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2020 Spot Bond					0.00000	101.00566				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.37370				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	99.86802	9.96000	99.84164				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.61316	10.01000	103.58550				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.24617				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.86172	9.60000	103.68445				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	99.92744				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 17/09/2020 Spot Bond					0.00000	99.89306				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.18922				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	100.40372				0.00	0	
Total CLN523 SPOT										0.00	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 CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	100.02485	9.20000	100.00000				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.75123				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.35560				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.01649				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.43392				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.90773				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	99.93245				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	99.92744				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.41664				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.89276				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.93000	8.93000	8.93000	106.96515				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.26514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.73017				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.07816				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	117.64600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.13666				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
CLN543 On 17/01/2024 Spot Bond					0.00000	101.05614				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			8.40000	107.99633	8.40000	107.97218				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.45000	110.52305	8.45000	110.49820				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.54000	109.97659	8.54000	109.95160				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	297.46343				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN555 On 20/12/2020 Spot Bond					0.00000	102.02327				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.36649				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.41472				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.24517				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	101.18820				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00
Total For CLN559										0.00	0	4,000,000.00
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	135.79400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.46367				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	102.07694	10.19000	103.16597				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			8.40000	109.45285	8.40000	110.55362				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.45600				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.26025				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.14271				0.00	0	
Total CLN566 SPOT										0.00	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 CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.02922				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.43612				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.45645				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.87123				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.63000	107.69611	8.63000	108.76995				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.43753				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	101.33403				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.43848				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.91195				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 25/04/2023 Spot Bond					0.00000	99.38200				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	101.54615				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.85788				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.20720				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.44812				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.12811				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	99.87671				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.78169				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.12440				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	100.50171				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	99.98520				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.28996				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	99.86894				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	99.87917				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 05/12/2026 Spot Bond					0.00000	101.76982				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			4.17000	131.24116	4.17000	106.38520				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.24085				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	101.14835				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.24085				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	102.66337				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	101.14135				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	99.98653				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.36468				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.36468				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 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	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.81738				0.00	0	
Total CLN603 SPOT										0.00	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 CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.51953				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.39204				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.17118				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.94600				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.23698				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.36563	9.32000	103.33991				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.76458				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.16343				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.02908				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.22835				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.12803				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2020 Spot Bond					0.00000	101.03017				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	101.40572				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.49220				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.12438				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.67346				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.67117				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.62442				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	100.74213				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			5.99000	107.70224	5.99000	107.68498				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN626 On 19/08/2025 Spot Bond					0.00000	100.36267				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	100.73938				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.36000	80.60205	12.36000	80.57579				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2021 Spot Bond					0.00000	100.27269				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.10000	102.12050	9.10000	102.09582				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.36097				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/05/2021 Spot Bond					0.00000	100.26318				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.31263				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.44033				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	100.39332				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.26796				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.35926				0.00	0	
Total CLN637 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN637										0.00	0	
CLN63: On 19/02/2021 Spot Bond					0.00000	100.33934				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63: On 12/08/2022 Spot Bond					0.00000	100.38064				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.39332				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	100.84022				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	100.26950				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.33968				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2022 Spot Bond					0.00000	100.69230				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.34195				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.35926				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64: On 31/05/2026 Spot Bond					0.00000	100.13161				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	100.35926				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65: On 19/11/2022 Spot Bond					0.00000	100.28521				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.35926				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	100.26907				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 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	
CLN654 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	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.57859				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.32235				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.34098				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	101.35615				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN659 On 20/12/2023 Spot Bond					0.00000	101.40580				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	95.63000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 20/12/2024 Spot Bond					0.00000	88.79600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	108.92800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.21344				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.35784				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.43413				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	103.30595				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.61091				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.20362				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.39899				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.00008				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.77695	131.75610	4.77695	107.04224				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.77695	131.75610	4.77695	107.04293				0.00	0	
Total CLN674 SPOT										0.00	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 CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	101.96676				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.40750				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.43017				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	100.17970				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	101.30853				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.12737				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.41487				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.02659				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.32131				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.33714				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.42530				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	101.44647				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	101.46737				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.44806				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/06/2023 Spot Bond					0.00000	101.25353				0.00	0	
Total CLN689 SPOT										0.00	0	
Total For CLN689										0.00	0	
CLN689 On 21/12/2026 Spot Bond					0.00000	101.22384				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	101.07674				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.18659				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.46796				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	91.61112				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	101.23912				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	91.26724				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	83.77383				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.18329				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	100.11882				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.39296				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	86.68677				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	78.83461				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.42985				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	84.36647				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	85.76308				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.44149				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	99.97202				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.21422				0.00	0	
Total CLN709 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.86853				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.70500	105.55919	7.70500	105.53740				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.35471				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.39000	114.93610	7.39000	114.91331				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ07 On 23/03/2021 Spot Bond			5.70000	107.64568	5.70000	107.62924				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.50000	111.01679	9.50000	110.98864				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			5.97000	116.51448	5.97000	116.49575				0.00	0	50,200,000.00
Total COJG01 SPOT										0.00	0	50,200,000.00
Total For COJG01										0.00	0	50,200,000.00
COT01 On 03/04/2023 Spot Bond			6.62500	109.74445	6.62500	109.72492				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.96000	105.69964	9.96000	105.67157				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			10.05000	99.35734	10.05000	99.33073				0.00	0	8,200,000.00
Total COT03 SPOT										0.00	0	8,200,000.00
Total For COT03										0.00	0	8,200,000.00
CPV01 On 30/06/2029 Spot Bond			8.99000	8.99000	8.99000	109.99881				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	99.89221				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.08662				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	101.34090				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.43603				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.31675				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.87082				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/09/2020 Spot Bond					0.00000	99.97230				0.00	0	
Total DENG92 SPOT										0.00	0	
Total For DENG92										0.00	0	
DENG9 On 23/09/2020 Spot Bond					0.00000	101.22674				0.00	0	
Total DENG93 SPOT										0.00	0	
Total For DENG93										0.00	0	
DENG9 On 27/09/2020 Spot Bond					0.00000	101.14432				0.00	0	
Total DENG94 SPOT										0.00	0	
Total For DENG94										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	99.97231				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG9 On 31/01/2021 Spot Bond					0.00000	100.62447				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.76003				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	103.03501				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.26337				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.24352				0.00	40,089,800	20,044,900
Total DSY02 SPOT										0.00	40,089,800	20,044,900
Total For DSY02										0.00	40,089,800	20,044,900
DSY03 On 21/11/2024 Spot Bond			8.80000	8.80000	8.80000	108.85150				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY03U On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY03U SPOT										0.00	0	
Total For DSY03U										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.81525				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.75507				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DSY05U									0.00	0	
DSY06I On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY06U SPOT									0.00	0	
Total For DSY06U									0.00	0	
DSY07I 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	
DSY08I 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			5.74000	104.50213	5.74000	104.48597			0.00	0	200,000,00
Total DV2021 SPOT									0.00	0	200,000,00
Total For DV2021									0.00	0	200,000,00
DV23 On 27/02/2023 Spot Bond			6.13000	109.09562	6.13000	109.07772		39,583,862,000.00		6,457,400	100,726,20
Total DV23 SPOT								39,583,862,000.00		6,457,400	100,726,20
Total For DV23								39,583,862,000.00		6,457,400	100,726,20
DV23/R On 27/02/2023 Spot Bond			100.00000	22.53650	100.00000	22.48689			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	22.53650	100.00000	22.48689			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			5.66000	113.02844	5.66000	113.01130			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	100.59316	9.69000	100.56730			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.59316	9.69000	100.56730			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.51000	93.13072	11.51000	93.10241			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.61773	10.10000	100.59079			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.61773	10.10000	100.59079			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVC03 On 17/12/2020 Spot Bond					0.00000	99.91540			0.00	0	
Total DVC031 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVC031										0.00	0	
DVF20I On 23/10/2020 Spot Bond					0.00000	100.73109				0.00	0	200,000,00
Total DVF20D SPOT										0.00	0	200,000,00
Total For DVF20D										0.00	0	200,000,00
DVF21 On 29/11/2021 Spot Bond					0.00000	100.12857				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.70161				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	98.73944				0.00	3,000,000,000	1,500,000,00
Total DVF22B SPOT										0.00	3,000,000,000	1,500,000,00
Total For DVF22B										0.00	3,000,000,000	1,500,000,00
DVF22C On 24/10/2022 Spot Bond					0.00000	100.99869				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.33210				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.36991				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.73154				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.41464				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	
Total For DVF30U										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.10975				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2I On 31/05/2024 Spot Bond					0.00000	100.12069				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB25 On 31/05/2026 Spot Bond					0.00000	100.60570				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB26 On 31/01/2023 Spot Bond					0.00000	100.57149				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB27 On 31/01/2025 Spot Bond					0.00000	94.95741				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	100.60293				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB29 On 21/08/2023 Spot Bond					0.00000	100.30667				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB30 On 21/08/2025 Spot Bond					0.00000	100.32203				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.50000	109.23220	4.50000	109.21900				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.19500	106.43299	5.19500	106.41816				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.10000	111.89762	6.10000	111.87935				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.48000	97.87115	5.48000	97.83968				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EL001U SPOT										0.00	0	
Total For EL001U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			5.33000	85.99375	5.33000	85.96643				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	128.93051	2.25000	128.90015				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	132.30284	4.53000	132.26361				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.55300	117.84543	4.55300	117.81044				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.60000	114.03247	4.60000	113.99846			736,000,000,000.00		160,000,000	80,000,000
Total EL30 SPOT									736,000,000,000.00		160,000,000	80,000,000
Total For EL30									736,000,000,000.00		160,000,000	80,000,000
EL31 On 02/06/2031 Spot Bond			5.14000	100.72603	5.14000	100.69447				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.30000	88.00780	5.30000	87.97992				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	128.93051	2.25000	128.90015				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	141.12056				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	138.87253				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For ELN004										0.00	0	
ELN004 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	
ELN005 On 09/06/2025 Spot Bond					0.00000	106.48348				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN006 On 17/06/2025 Spot Bond					0.00000	105.52943				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 17/06/2021 Spot Bond					0.00000	106.25219				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	104.62873				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	97.14279				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.40000	102.57521	5.40000	102.56036				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			9.12000	106.33233	9.12000	106.30656				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			11.27500	11.27500	11.27500	96.61787				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.62500	11.62500	11.62500	101.19085				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60
Total For EMM05										0.00	0	666,666.60
EMM06 On 23/06/2025 Spot Bond			9.20000	9.20000	9.20000	104.41515				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.20000	9.20000	9.20000	105.45986				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.85500	11.85500	11.85500	80.78527				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.70500	10.70500	10.70500	102.25452				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.85500	11.85500	11.85500	96.94256				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.30153				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01: On 23/04/2021 Spot Bond					0.00000	100.87938				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	99.98367				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX03I 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	101.27484				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.56167				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.60379				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.37066				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF012 On 06/11/2020 Spot Bond					0.00000	100.61919				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.36758				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.02731				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.02604				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.02684				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.92988				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	99.93211				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.47852				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.10583				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF04U SPOT										0.00	0	
Total For EPF04U										0.00	0	
EPF05U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF05U SPOT										0.00	0	
Total For EPF05U										0.00	0	
EPF08U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF08U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.43364				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4L On 12/03/2021 Spot Bond					0.00000	99.93956				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	100.46151				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQS11U SPOT										0.00	0	
Total For EQS11U										0.00	0	
EQT00L On 03/06/2022 Spot Bond					0.00000	100.08181				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00L On 03/06/2024 Spot Bond					0.00000	100.08420				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.87172				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	100.32824				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.31259				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.35320				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.31572				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1 On 25/11/2020 Spot Bond			10.00000	108.73600	10.00000	108.70700				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	100.33132				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.30763				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.30011				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.34691				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
ES23 On 25/01/2023 Spot Bond			5.64000	110.81970	5.64000	110.80295			154,390,691,040,000.00	27,374,236,000	29,378,282,00
Total ES23 SPOT									154,390,691,040,000.00	27,374,236,000	29,378,282,00
Total For ES23									154,390,691,040,000.00	27,374,236,000	29,378,282,00
ES23/R On 25/01/2023 Spot Bond			10.00000	101.25407	10.00000	101.22722			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.33000	101.34270	8.33000	101.32011			105,847,644,000.00	12,706,800	6,038,741,00
Total ES26 SPOT									105,847,644,000.00	12,706,800	6,038,741,00
Total For ES26									105,847,644,000.00	12,706,800	6,038,741,00
ES26/R On 02/04/2026 Spot Bond			7.85000	103.44511	7.85000	103.42336			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.69500	72.20371	11.72000	72.05061			168,514,875,927,000.00	14,409,138,600	15,744,468,70
Total ES33 SPOT									168,514,875,927,000.00	14,409,138,600	15,744,468,70
Total For ES33									168,514,875,927,000.00	14,409,138,600	15,744,468,70
ES33/R On 15/09/2033 Spot Bond			7.50000	99.90001	7.50000	99.88002			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.14000	75.54288	12.14000	75.51855			7,351,350,292,000.00	605,547,800	2,723,139,60
Total ES42 SPOT									7,351,350,292,000.00	605,547,800	2,723,139,60
Total For ES42									7,351,350,292,000.00	605,547,800	2,723,139,60
ES42/R On 25/04/2042 Spot Bond			8.50000	103.18846	8.50000	103.16499			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ESF01U SPOT									0.00	0	
Total For ESF01U									0.00	0	
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ESF02U SPOT									0.00	0	
Total For ESF02U									0.00	0	
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.81847			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	99.93211			0.00	0	
Total EXX04 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.26061				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.33013				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	11.92860	100.00000	11.89970				0.00	0	
Total FFA1U SPOT										0.00	0	
Total For FFA1U										0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	19.26656	100.00000	19.21988				0.00	0	
Total FFB1U SPOT										0.00	0	
Total For FFB1U										0.00	0	
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF03U SPOT										0.00	0	
Total For FIF03U										0.00	0	
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF04U SPOT										0.00	0	
Total For FIF04U										0.00	0	
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF07U SPOT										0.00	0	
Total For FIF07U										0.00	0	
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF11U SPOT										0.00	0	
Total For FIF11U										0.00	0	
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF12U SPOT										0.00	0	
Total For FIF12U										0.00	0	
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF13U SPOT										0.00	0	
Total For FIF13U										0.00	0	
FIF14U On 01/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF14U SPOT										0.00	0	
Total For FIF14U										0.00	0	
FIF15U On 01/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.50937				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.28247				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.32222				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.33778				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.67530				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.38900				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FMLA1U SPOT										0.00	0	
Total For FMLA1U										0.00	0	
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPA1U SPOT										0.00	0	
Total For FPA1U										0.00	0	
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPB1U SPOT										0.00	0	
Total For FPB1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB13 On 02/06/2021 Spot Bond					0.00000	100.64488				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.52000	5.52000	5.52000	105.84873				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.83709				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	102.67732				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.46000	108.38092	6.46000	108.36209				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	102.53064				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.99973				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.43372				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.96211				0.00	0	500,000,00
Total FRB23 SPOT										0.00	0	500,000,00
Total For FRB23										0.00	0	500,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	101.41714				0.00	37,592,800	18,796,40
Total FRB24 SPOT										0.00	37,592,800	18,796,40
Total For FRB24										0.00	37,592,800	18,796,40
FRB25 On 19/09/2024 Spot Bond					0.00000	98.33730				0.00	0	
Total FRB25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For FRB25									0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	96.01898			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.90000	108.42222	8.90000	108.39644			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.47000	166.78339	1.47000	166.74762			0.00	0	40,000,00
Total FRBI22 SPOT									0.00	0	40,000,00
Total For FRBI22									0.00	0	40,000,00
FRBI23 On 07/12/2023 Spot Bond			3.06000	3.06000	3.06000	302.70563			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.50000	3.50000	3.50000	138.83443			0.00	0	400,00
Total FRBI25 SPOT									0.00	0	400,00
Total For FRBI25									0.00	0	400,00
FRBI28 On 31/03/2028 Spot Bond			4.61500	179.15357	4.61500	179.09993			0.00	0	220,000,00
Total FRBI28 SPOT									0.00	0	220,000,00
Total For FRBI28									0.00	0	220,000,00
FRBI29 On 31/03/2029 Spot Bond			4.55000	4.55000	4.55000	96.74609			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.55000	5.55000	5.55000	191.54195			0.00	0	4,200,00
Total FRBI33 SPOT									0.00	0	4,200,00
Total For FRBI33									0.00	0	4,200,00
FRBI46 On 31/03/2046 Spot Bond			5.53500	83.20934	5.53500	83.18239			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.53500	82.70749	5.53500	82.68077			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ01 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	
FRBZ02 On 28/10/2024 Spot Bond			5.71000	5.71000	5.71000	79.21009			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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			4.35000	4.35000	4.35000	134.04854			0.00	0	
Total FRC169 SPOT									0.00	0	
Total For FRC169									0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total FRC178 SPOT									0.00	0	
Total For FRC178									0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	80.23232			0.00	0	
Total FRC181 SPOT									0.00	0	
Total For FRC181									0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	108.73600	10.00000	108.70700			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		106,000,000,000.00	1,060,000,000	530,000,000	
Total FRC207 SPOT								16,000,000,000,000.00	1,060,000,000	530,000,000	
Total For FRC207								16,000,000,000,000.00	1,060,000,000	530,000,000	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FRC208 SPOT								0.00	0	0	
Total For FRC208								0.00	0	0	
FRC20: On 07/10/2020 Spot Bond					0.00000	101.62571			0.00	0	
Total FRC209 SPOT									0.00	0	
Total For FRC209									0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRC213 SPOT									0.00	0	
Total For FRC213									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC22: On 31/01/2022 Spot Bond			2.11000	165.34187	2.11000	165.30356				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.97000	163.43165	2.97000	163.39001				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	102.37052				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	99.82553				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	99.96955				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	100.17711				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	102.31410				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	102.28665				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	101.75015				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	99.93980				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25: On 19/10/2020 Spot Bond					0.00000	101.74326				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.50581				0.00	0	
Total FRC251 SPOT										0.00	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 FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.40774				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	102.84746				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 10/10/2020 Spot Bond					0.00000	100.95563				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	102.86639				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.92034				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.68233				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	101.04845				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	103.46447	9.80000	103.43757				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	99.97269				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	99.97258				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	100.02057				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC277 On 21/11/2022 Spot Bond					0.00000	100.27058				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	101.44900				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	106.68391				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 26/01/2021 Spot Bond					0.00000	101.21505				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC283 On 11/11/2024 Spot Bond					0.00000	100.59317				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	101.34650				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	104.85813				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	101.26968				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	102.43517				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 26/01/2021 Spot Bond					0.00000	100.85560				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC291 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.85530				0.00	0	
Total FRC292 SPOT										0.00	0	
Total For FRC292										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29: On 18/04/2021 Spot Bond					0.00000	100.75734				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.74345				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.38841				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.39547				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 15/11/2020 Spot Bond					0.00000	101.13454				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.66493				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.77710				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 30/11/2020 Spot Bond					0.00000	100.91724				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	100.52888				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.16326				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 28/12/2020 Spot Bond					0.00000	101.01647				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.63442				0.00	0	
Total FRC305 SPOT										0.00	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 FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.17418				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	100.38713				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	101.24373				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	101.42300				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 23/02/2021 Spot Bond					0.00000	100.02000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	99.19000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC312 On 20/06/2024 Spot Bond					0.00000	101.55695				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 23/02/2021 Spot Bond					0.00000	109.49000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC314 On 13/10/2026 Spot Bond					0.00000	93.58144				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.51036				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.67117				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	98.67221				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.55683				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	100.78314				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC321 On 20/12/2024 Spot Bond					0.00000	101.59146				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.43798				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	101.06597				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.55700				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.03792				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.18149				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.50190				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.87793				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33: On 02/02/2021 Spot Bond					0.00000	100.59859				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	100.59859				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33: On 05/03/2021 Spot Bond					0.00000	100.02382				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.14868				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 13/09/2021 Spot Bond					0.00000	103.59712				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	100.91557				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 09/06/2021 Spot Bond					0.00000	100.00004				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.02632				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.27322				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.83327				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 17/08/2021 Spot Bond					0.00000	100.29511				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.91311				0.00	0	
Total FRC343 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.59123				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.55881				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.75000	2.75000	2.75000	163.87662				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.69000	2.69000	2.69000	164.00967				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.67000	2.67000	2.67000	164.05406				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD17U SPOT										0.00	0	
Total For FRD17U										0.00	0	
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD19U SPOT										0.00	0	
Total For FRD19U										0.00	0	
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD20U SPOT										0.00	0	
Total For FRD20U										0.00	0	
FRD23 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD23U SPOT										0.00	0	
Total For FRD23U										0.00	0	
FRD24 On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD24U SPOT										0.00	0	
Total For FRD24U										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRD27U SPOT										0.00	0	
Total For FRD27U										0.00	0	
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD28U SPOT										0.00	0	
Total For FRD28U										0.00	0	
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD29U SPOT										0.00	0	
Total For FRD29U										0.00	0	
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD30U SPOT										0.00	0	
Total For FRD30U										0.00	0	
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD33U SPOT										0.00	0	
Total For FRD33U										0.00	0	
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD36U SPOT										0.00	0	
Total For FRD36U										0.00	0	
FRD37I On 17/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD37U SPOT										0.00	0	
Total For FRD37U										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.78500	82.53393	5.78500	82.50652				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.23000	98.05094	5.23000	98.02005				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.61387				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.10732				0.00	49,147,600	24,573,800
Total FRJ20 SPOT										0.00	49,147,600	24,573,800
Total For FRJ20										0.00	49,147,600	24,573,800
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.70606				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.10383				0.00	964,000,000	482,000,000
Total FRJ22 SPOT										0.00	964,000,000	482,000,000
Total For FRJ22										0.00	964,000,000	482,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.69399				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.87511				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.17895				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.58081				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.94851				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.62874				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS01U SPOT										0.00	0	
Total For FRS01U										0.00	0	
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS02U SPOT										0.00	0	
Total For FRS02U										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.72300	4.72300	4.72300	110.19714				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.15000	5.15000	5.15000	99.06589				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.06544				0.00	0	
Total FRS103 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.70063				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.29000	97.27524	5.29000	97.24446				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.17000	199.05699	5.17000	198.99441				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.43000	95.49405	5.43000	95.46346				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.20000	5.20000	5.20000	198.39329				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.90000	136.59646	3.90000	136.55826				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	120.51333	3.70500	120.48026				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.43000	95.49405	5.43000	95.46346				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.32000	196.07337	5.32000	196.01096				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.37000	195.09099	5.37000	195.02866				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.43000	173.67519	3.43000	139.23721				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.40000	194.50448	5.40000	194.44218				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.43000	95.49405	5.43000	95.46346				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.08000	173.74457	5.08000	173.69040				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.18000	86.60151	6.18000	86.57206				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.97000	175.00690	4.97000	174.95285				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.03000	174.31704	5.03000	174.26293				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.91000	184.85706	5.91000	184.79534				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.11000	87.38727	6.11000	87.35773				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.43000	5.43000	5.43000	95.46346				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.43000	95.49405	5.43000	95.46346			40,725,000,000,000.00	7,500,000,000	2,500,000,000	
Total FRS136 SPOT										10,725,000,000,000.00	7,500,000,000	2,500,000,000
Total For FRS136										10,725,000,000,000.00	7,500,000,000	2,500,000,000
FRS136 On 31/03/2028 Spot Bond			4.84000	176.51241	4.84000	176.45850				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.68000	189.13325	5.68000	189.07126				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS142 On 31/03/2028 Spot Bond			4.97000	175.00690	4.97000	174.95285				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.97000	175.00690	4.97000	174.95285				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			5.26000	171.70154	5.26000	171.64717				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.20000	134.91800	4.20000	134.87919				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.81000	166.01544	1.81000	165.97831				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.32000	171.02671	5.32000	170.97228				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS148 On 31/03/2028 Spot Bond			5.36000	170.57852	5.36000	170.52406				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS149 On 31/01/2025 Spot Bond			4.17000	135.08478	4.17000	135.04604				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.83500	176.57062	4.83500	176.51672				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.37000	5.37000	5.37000	170.41221				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS152 On 20/06/2022 Spot Bond					0.00000	14.10795				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS153 On 06/06/2023 Spot Bond					0.00000	15.48053				0.00	0	
Total FRS159 SPOT										0.00	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 FRS159										0.00	0	
FRS15l 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	
FRS16l On 06/06/2024 Spot Bond					0.00000	17.16219				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS16l On 06/06/2025 Spot Bond					0.00000	19.59299				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16l On 01/08/2022 Spot Bond					0.00000	12.88688				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS16l On 01/08/2021 Spot Bond					0.00000	12.06223				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS16l 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	
FRS17l On 01/08/2022 Spot Bond					0.00000	7.01708				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17l On 16/10/2022 Spot Bond					0.00000	100.86867				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17l On 16/10/2024 Spot Bond					0.00000	100.95102				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17l 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	
FRS17l 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	
FRS17l On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 19/07/2024 Spot Bond					0.00000	16.25679				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS177 On 18/09/2023 Spot Bond					0.00000	101.35334				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.27195				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	132.86194				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	149.95791				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	139.67690				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	154.31004				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	127.14921				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS188 On 19/06/2026 Spot Bond					0.00000	21.09290				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.49576				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.56705				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20(On 12/08/2025 Spot Bond					0.00000	100.41861				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.20583				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 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	
FRS20 On 11/09/2020 Spot Bond					0.00000	99.92456				0.00	0	
Total FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS20 On 15/03/2021 Spot Bond					0.00000	106.25154				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.94307				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	116.70621				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	129.39224				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.30843				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS211 On 20/12/2020 Spot Bond					0.00000	134.62111				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS21 On 03/09/2021 Spot Bond					0.00000	120.22526				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21 On 04/03/2021 Spot Bond					0.00000	104.08125				0.00	0	
Total FRS214 SPOT										0.00	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 FRS214										0.00	0	
FRS21: 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	
FRS21: 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	
FRS21: On 12/06/2025 Spot Bond					0.00000	103.84109				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22: On 20/12/2024 Spot Bond					0.00000	101.12487				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22: On 26/06/2025 Spot Bond					0.00000	103.16498				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22: On 06/07/2022 Spot Bond					0.00000	101.91347				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22: On 14/07/2025 Spot Bond					0.00000	104.35458				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22: On 07/07/2025 Spot Bond					0.00000	103.19247				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22: On 21/12/2027 Spot Bond					0.00000	100.92911				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22: On 28/07/2025 Spot Bond					0.00000	103.28850				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22: On 31/07/2022 Spot Bond					0.00000	101.08559				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22: On 07/08/2025 Spot Bond				100.00000	0.00000	102.99720				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.40655				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	94.82879				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	96.00666				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	95.39454				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	25,000,000,000	25,000,000,000	
Total FRS234 SPOT										10,000,000,000,000.00	25,000,000,000	25,000,000,000
Total For FRS234										10,000,000,000,000.00	25,000,000,000	25,000,000,000
FRS234 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 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS236 On 07/12/2023 Spot Bond			2.55000	2.55000	2.55000	307.28859				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.44000	308.36245	2.44000	308.28814				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.16000	3.16000	3.16000	301.81683				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS46 On 31/01/2022 Spot Bond			1.60000	166.48919	1.60000	166.45290				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	100.70099				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.30000	167.16919	1.30000	167.13411				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.56445				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.13000	90.82434	5.13000	90.79598				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.69000	67.43326	4.69000	98.43173				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.32000	3.32000	3.32000	139.87287				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.60000	3.60000	3.60000	138.26133				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.35000	3.35000	3.35000	300.13692				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX20 On 01/10/2020 Spot Bond			3.99000	104.13594	3.99000	104.12459				0.00	0	
Total FRX20 SPOT										0.00	0	
Total For FRX20										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.10000	5.10000	5.10000	106.27986				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.29500	119.06549	6.29500	119.04533				0.00	0	
Total FRX24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.50000	114.59905	6.50000	114.57912				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.13000	115.69139	7.13000	115.66924				0.00	0	2,630,000,00
Total FRX26 SPOT										0.00	0	2,630,000,00
Total For FRX26										0.00	0	2,630,000,00
FRX27 On 07/03/2027 Spot Bond			7.25000	115.09436	7.25000	115.07173				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.71000	115.27738	7.71000	115.25368				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.58500	108.47505	8.58500	108.45027				0.00	0	190,000,00
Total FRX30 SPOT										0.00	0	190,000,00
Total For FRX30										0.00	0	190,000,00
FRX31 On 21/02/2031 Spot Bond			9.18500	102.59327	9.18500	102.56824				0.00	0	303,000,00
Total FRX31 SPOT										0.00	0	303,000,00
Total For FRX31										0.00	0	303,000,00
FRX32 On 31/03/2032 Spot Bond			9.38500	112.57600	9.38500	112.54780				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.25000	76.30899	11.25000	76.28618				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS3A5L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3A5U SPOT										0.00	0	
Total For FS3A5U										0.00	0	
FS3B1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3B1U SPOT										0.00	0	
Total For FS3B1U										0.00	0	
FS3C1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3C1U SPOT										0.00	0	
Total For FS3C1U										0.00	0	
FS3D1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS3D1U SPOT										0.00	0	
Total For FS3D1U										0.00	0	
FS4A4L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A4U SPOT										0.00	0	
Total For FS4A4U										0.00	0	
FS4A5L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A5U SPOT										0.00	0	
Total For FS4A5U										0.00	0	
FS4B1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4B1U SPOT										0.00	0	
Total For FS4B1U										0.00	0	
FS4C1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4C1U SPOT										0.00	0	
Total For FS4C1U										0.00	0	
FS4D1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4D1U SPOT										0.00	0	
Total For FS4D1U										0.00	0	
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A3U SPOT										0.00	0	
Total For FS5A3U										0.00	0	
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A4U SPOT										0.00	0	
Total For FS5A4U										0.00	0	
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A5U SPOT										0.00	0	
Total For FS5A5U										0.00	0	
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5B1U SPOT										0.00	0	
Total For FS5B1U										0.00	0	
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5C1U SPOT										0.00	0	
Total For FS5C1U										0.00	0	
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5D1U SPOT										0.00	0	
Total For FS5D1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5E1U SPOT										0.00	0	
Total For FS5E1U										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.72948				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.76840				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.26517				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6C1U SPOT										0.00	0	
Total For FS6C1U										0.00	0	
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6D1U SPOT										0.00	0	
Total For FS6D1U										0.00	0	
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6E1U SPOT										0.00	0	
Total For FS6E1U										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.23639				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.25158				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.26080				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.26351				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	100.71115				0.00	0	
Total GBL03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.32279				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.95372				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	100.19297				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.13209				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.20018				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.21305				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.30109				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB07U SPOT										0.00	0	
Total For GRB07U										0.00	0	
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			4.15000	104.71988	4.15000	104.68983				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.00491				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.47323				0.00	0	2,900,000,00
Total GRT11 SPOT										0.00	0	2,900,000,00
Total For GRT11										0.00	0	2,900,000,00
GRT14 On 15/09/2021 Spot Bond					0.00000	100.61871				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.07449				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.69000	116.55468	5.69000	116.53681				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	99.93142				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	102.06711				0.00	0	
Total GRT20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.85000	107.05347	8.85000	107.02815				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.84021				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.08588				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	98.58964				0.00	0	2,000,000,00
Total GRT24G SPOT										0.00	0	2,000,000,00
Total For GRT24G										0.00	0	2,000,000,00
GRT25 On 09/03/2025 Spot Bond					0.00000	100.35444				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.87111				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.31653				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	99.98795				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.98736				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.21439				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.15890				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.46883				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.73279				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.15328				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.56235				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.09611				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.60747				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.02200				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.45232				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.27819				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	101.16543				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	101.20758				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.29357				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT46 On 24/06/2021 Spot Bond					0.00000	101.23060				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	100.20116				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.10967				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.74128				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.26935				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	
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	100.12296				0.00	0	
Total HC5T4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.09118				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.00700				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.29733				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.02663				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.23411				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.07627				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	99.97057				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C4U SPOT										0.00	0	
Total For HM1C4U										0.00	0	
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C5U SPOT										0.00	0	
Total For HM1C5U										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	108.73600	10.00000	108.70700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HPF04/JIBAR SPOT										0.00	0	
Total For HPF04/JIBAR										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.16784				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.09988				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.08053				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.01000	303.22895	3.01000	303.15124				0.00	0	430,000,00
Total HWAY23 SPOT										0.00	0	430,000,00
Total For HWAY23										0.00	0	430,000,00
HWAY2 On 07/12/2024 Spot Bond			3.25000	3.25000	3.25000	306.51931				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.20500	106.78994	10.20500	101.31667				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.11500	73.88284	5.11500	91.42748				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.78000	83.91171	11.78000	83.88562				0.00	0	4,743,600,00
Total HWAY34 SPOT										0.00	0	4,743,600,00
Total For HWAY34										0.00	0	4,743,600,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.12580	100.00000	10.10352				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.82000	83.19824	11.82000	83.17229				0.00	0	5,200,500,00
Total HWAY35 SPOT										0.00	0	5,200,500,00
Total For HWAY35										0.00	0	5,200,500,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.12515	100.00000	10.10287				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
HWF11 On 15/07/2022 Spot Bond					0.00000	101.06894				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	100.84685				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	100.16057				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	108.73600	10.00000	108.70700				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.70000	143.55400	2.75000	143.22047			520,076,700,000,000.00	192,621,000,000	352,311,421,70	
Total I2025 SPOT									10,076,700,000,000.00	192,621,000,000	352,311,421,70	
Total For I2025									10,076,700,000,000.00	192,621,000,000	352,311,421,70	
I2029 On 31/03/2029 Spot Bond			3.68000	103.42413	3.68000	103.39575			30,607,296,000,000.00	8,317,200,000	172,515,441,30	
Total I2029 SPOT									10,607,296,000,000.00	8,317,200,000	172,515,441,30	
Total For I2029									10,607,296,000,000.00	8,317,200,000	172,515,441,30	
I2033 On 28/02/2033 Spot Bond			4.28500	96.74517	4.28500	96.71694			13,283,500,000.00	3,100,000	155,333,248,60	
Total I2033 SPOT									13,283,500,000.00	3,100,000	155,333,248,60	
Total For I2033									13,283,500,000.00	3,100,000	155,333,248,60	
I2038 On 31/01/2038 Spot Bond			4.52000	107.82183	4.53000	107.64439			76,815,592,000,000.00	16,994,600,000	221,649,947,10	
Total I2038 SPOT									16,815,592,000,000.00	16,994,600,000	221,649,947,10	
Total For I2038									16,815,592,000,000.00	16,994,600,000	221,649,947,10	
I2046 On 31/03/2046 Spot Bond			4.53500	97.99803	4.53500	97.96890			276,430,925,000,000.00	60,955,000,000	153,100,098,90	
Total I2046 SPOT									16,430,925,000,000.00	60,955,000,000	153,100,098,90	
Total For I2046									16,430,925,000,000.00	60,955,000,000	153,100,098,90	
I2050 On 31/12/2050 Spot Bond			4.52500	99.10831	4.53500	98.89532			154,515,175,000,000.00	34,147,000,000	171,846,225,70	
Total I2050 SPOT									14,515,175,000,000.00	34,147,000,000	171,846,225,70	
Total For I2050									14,515,175,000,000.00	34,147,000,000	171,846,225,70	
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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
IB151U On 08/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000.00		3,000,000,000	3,000,000,000
Total IB151U SPOT									10,000,000,000,000.00		3,000,000,000	3,000,000,000
Total For IB151U									10,000,000,000,000.00		3,000,000,000	3,000,000,000
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			5.50500	5.50500	5.50500	108.38824				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.15944				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.01000	303.22895	3.01000	303.15124				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.08715				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.24230				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.46931				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.25413				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.30655				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	100.84758				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.71348				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.34600				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.87927				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.28144				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.90434				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.39959				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL133 On 12/09/2022 Spot Bond					0.00000	99.84333				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.80635				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.22825				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.21312				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.42088				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.36797				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.31775				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.25403				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.25265				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	99.97653				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.26543				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.12865				0.00	0	
Total IBL147 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.17712				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.18525				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.27321				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.33000	1.33000	1.33000	167.06581				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	108.73600	10.00000	108.70700				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.15000	113.19789	6.15000	113.17926				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.96380				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.45000	166.82871	1.45000	166.79303				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	100.37695				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.99000	111.17285	5.99000	111.15502				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL81U SPOT										0.00	0	
Total For IBL81U										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.79989				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			5.43000	106.43449	5.43000	106.41899				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	64.36569	100.00000	64.22400				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	100.22130				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.66557				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.51891				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	9.73208	100.00000	9.71066				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			5.39000	103.52790	5.39000	103.51270				0.00	0	400,000,00
Total IDCG03 SPOT										0.00	0	400,000,00
Total For IDCG03										0.00	0	400,000,00
IDCG06 On 24/11/2024 Spot Bond			8.05000	108.06707	8.05000	108.04389				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	100.47143				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.17500	110.31667	10.17500	110.48724				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.02771				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.67000	112.92887	8.67000	112.90268				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.63228				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.06007				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.36541				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.95905				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.45736				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.42450				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	99.93681				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.05257				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	99.89329				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.88594				0.00	0	
Total IDCG21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For IDCG21										0.00	0	
IDCG2 On 18/12/2024 Spot Bond					0.00000	98.01434				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG2 On 29/01/2027 Spot Bond					0.00000	100.67530				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.33028				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP1U SPOT										0.00	0	
Total For IDCP1U										0.00	0	
IDCP2L On 05/04/2025 Spot Bond			100.00000	8.73659	100.00000	8.71726				0.00	0	
Total IDCP2U SPOT										0.00	0	
Total For IDCP2U										0.00	0	
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP3U SPOT										0.00	0	
Total For IDCP3U										0.00	0	
IDCP4L On 08/09/2027 Spot Bond			100.00000	4.38937	100.00000	4.37260				0.00	0	200,000,000,00
Total IDCP4U SPOT										0.00	0	200,000,000,00
Total For IDCP4U										0.00	0	200,000,000,00
IFC01 On 10/12/2024 Spot Bond			7.55000	106.35758	7.55000	106.33604				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.24500	105.58846	5.24500	105.57353				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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN403U SPOT										0.00	0	
Total For IN403U										0.00	0	
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN404U SPOT										0.00	0	
Total For IN404U										0.00	0	
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN405U SPOT										0.00	0	
Total For IN405U										0.00	0	
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	108.73600	10.00000	108.70700				0.00	0	
Total ING211/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 ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.11995				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.65150				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.47210				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	92.27844				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.92221				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	101.28008				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	101.19431				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.69000	103.46458	6.69000	103.44613				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.95098				0.00	0	500,000,00
Total INLV05 SPOT										0.00	0	500,000,00
Total For INLV05										0.00	0	500,000,00
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	108.73600	10.00000	108.70700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF01/JIBAR SPOT										0.00	0	
Total For IPF01/JIBAR										0.00	0	
IPF13 On 04/12/2020 Spot Bond					0.00000	100.02325				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	101.36225				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.35654				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	101.21264				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.23424				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.25584				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.75590				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	99.93003				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	100.53844				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.88867				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF26 On 07/11/2023 Spot Bond					0.00000	100.42449				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.43216				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	101.17133				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.38126				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.12619				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	99.93074				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	100.30476	2.75000	100.29732				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			6.93000	154.01590	6.93000	153.96030				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.93623				0.00	0	
Total IV033 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.69000	103.31869	6.69000	103.30028				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	104.73677				0.00	0	1,000,000,00
Total IV035 SPOT										0.00	0	1,000,000,00
Total For IV035										0.00	0	1,000,000,00
IV036 On 22/07/2021 Spot Bond					0.00000	103.12218				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.76366				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.55000	3.55000	3.55000	162.11662				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.90220				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.51000	109.78711	7.51000	109.76512				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.27601				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.52500	7.52500	7.52500	109.34363				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.88613				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.25000	165.02881	2.25000	164.98996				0.00	0	250,000,00
Total IV045 SPOT										0.00	0	250,000,00
Total For IV045										0.00	0	250,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	102.37227				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	100.32934				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			5.63000	167.58854	5.63000	167.53380				0.00	0	500,000,00
Total IV19A SPOT										0.00	0	500,000,00
Total For IV19A										0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC005 On 25/11/2020 Spot Bond			10.00000	108.73600	10.00000	108.70700				0.00	0	
Total IVC005/JIBAR SPOT										0.00	0	
Total For IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	101.13879				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.69000	100.11093	10.69000	100.08260				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.00500	108.45133	6.00500	108.43380				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.25375				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.28324				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.26358				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.98345				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.65500	105.75812	5.65500	105.74209				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	99.92392				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.39702				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.08347				0.00	0	
Total IVC135 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.94249				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.14270				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.25097				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.08504				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.02588				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.07968				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	101.18969				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.59082				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.53087				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.88401				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	100.48624				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.74676				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.10896				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	99.88364				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2020 Spot Bond					0.00000	101.10866				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	101.09761				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	100.25490				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	100.28253				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.98269				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	100.29672				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.02835				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC177 On 29/06/2022 Spot Bond					0.00000	101.08660				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.07702				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	100.63280				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.46767				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.39481				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.39966				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC95U										0.00	0	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC96U SPOT										0.00	0	
Total For IVC96U										0.00	0	
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC99U SPOT										0.00	0	
Total For IVC99U										0.00	0	
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	
IVZ010 On 17/09/2020 Spot Bond			3.90000	3.90000	3.90000	99.86129				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	99.56383				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	99.48974			11,700,000,000,000.00	3,000,000,000	1,500,000,000	
Total IVZ012 SPOT									11,700,000,000,000.00	3,000,000,000	1,500,000,000	
Total For IVZ012									11,700,000,000,000.00	3,000,000,000	1,500,000,000	
IVZ013 On 29/10/2020 Spot Bond			3.90000	3.90000	3.90000	99.41576				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	99.33351				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	99.25882				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	99.18424				0.00	0	
Total IVZ016 SPOT										0.00	0	
Total For IVZ016										0.00	0	
IVZ017 On 26/11/2020 Spot Bond			3.95000	3.95000	3.95000	99.10978				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	99.03542				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	98.99298				0.00	0	
Total IVZ019 SPOT										0.00	0	
Total For IVZ019										0.00	0	
IVZ020 On 11/12/2020 Spot Bond			3.95000	3.95000	3.95000	98.95058				0.00	0	
Total IVZ020 SPOT										0.00	0	
Total For IVZ020										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	101.56786				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	101.24392				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.99000	107.25960	6.99000	107.23947				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP010 On 15/09/2020 Spot Bond					0.00000	99.92083				0.00	0	
Total KAP010 SPOT										0.00	0	
Total For KAP010										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.11912				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	97.50118				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.79551				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP015 On 01/11/2024 Spot Bond					0.00000	97.31389				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.17419				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.38218				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.64000	130.34754	8.64000	130.31758				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	95.11765				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	93.05436				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.47000	108.65610	6.47000	108.63719				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	92.66836				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.49000	106.94132	9.49000	106.91423				0.00	0	808,716,70
Total LBK24 SPOT										0.00	0	808,716,70
Total For LBK24										0.00	0	808,716,70
LBK26 On 23/03/2021 Spot Bond					0.00000	96.86583				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.74188				0.00	0	
Total LBK27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.27500	95.00101	12.27500	94.97027				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.56000	102.85942	9.56000	102.83319				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	93.88375				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.05154				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.44345				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.50296				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.67913				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.30470				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	81.80989				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LBK39U SPOT										0.00	0	
Total For LBK39U										0.00	0	
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LBK40U SPOT										0.00	0	
Total For LBK40U										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.33075				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.04000	112.38847	6.04000	112.37020				0.00	0	2,500,000.00
Total LGL06 SPOT										0.00	0	2,500,000.00
Total For LGL06										0.00	0	2,500,000.00
LGL07 On 04/10/2022 Spot Bond					0.00000	102.75123				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.64180				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	100.29736				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.69997				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										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	100.69556				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	100.58586				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.68777				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LHL29 On 05/12/2020 Spot Bond					0.00000	100.03563				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.88804				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.30066				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.30884				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.26893				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.27976				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.28789				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 22/09/2020 Spot Bond					0.00000	99.86198				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	
MBC30 On 09/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,000,000,00
Total MBC30U SPOT										0.00	0	2,000,000,00
Total For MBC30U										0.00	0	2,000,000,00
MBF05 On 21/05/2021 Spot Bond					0.00000	100.23610				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.33990				0.00	0	6,200,000,00
Total MBF061 SPOT										0.00	0	6,200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF061										0.00	0	6,200,000,00
MBF06: On 07/06/2022 Spot Bond					0.00000	100.12402				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2020 Spot Bond					0.00000	100.94158				0.00	0	
Total MBF064 SPOT										0.00	0	
Total For MBF064										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.57088				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	100.53026				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03: On 23/02/2021 Spot Bond					0.00000	100.32393				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.20870				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.83766				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.63084				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.63880				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	101.00666				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.02633				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	99.81959				0.00	3,600,000,000	1,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP046 SPOT										0.00	3,600,000,000	1,500,000,000
Total For MBP046										0.00	3,600,000,000	1,500,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	100.17659				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	101.00667				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.02636				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.19877				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	99.93981				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.81500	102.47050	4.81500	102.45726				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.59500	7.59500	7.59500	115.83317				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.55000	110.39746	5.55000	110.38104				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.73802				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	96.78959				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	97.81670				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML02 On 10/12/2026 Spot Bond			8.20000	107.55954	8.20000	107.53593				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.02390				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN08 On 11/10/2020 Spot Bond					0.00000	100.99317				0.00	3,400,000,000	1,700,000,000
Total MTN08 SPOT										0.00	3,400,000,000	1,700,000,000
Total For MTN08										0.00	3,400,000,000	1,700,000,000
MTN09 On 11/10/2022 Spot Bond					0.00000	100.42909				0.00	47,732,000	23,866,000
Total MTN09 SPOT										0.00	47,732,000	23,866,000
Total For MTN09										0.00	47,732,000	23,866,000
MTN10 On 11/10/2024 Spot Bond					0.00000	99.58349				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	99.76283				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.58133				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	97.69820				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.40879				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.42450				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.27193				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.04807				0.00	0	
Total MTN17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MTN17									0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.48611			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.02744			0.00	0	
Total MTN19 SPOT									0.00	0	
Total For MTN19									0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.78304			0.00	0	
Total MTN20 SPOT									0.00	0	
Total For MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.43059			0.00	230,000,000	370,000,00
Total MTN21 SPOT									0.00	230,000,000	370,000,00
Total For MTN21									0.00	230,000,000	370,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.76669			0.00	0	
Total MTN22 SPOT									0.00	0	
Total For MTN22									0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.15000	102.41028	8.15000	101.44419			0.00	0	
Total MTN23 SPOT									0.00	0	
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.82365			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTNC2 On 07/09/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total MTNC21 SPOT									0.00	0	
Total For MTNC21									0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.44815			0.00	0	
Total MTNC22 SPOT									0.00	0	
Total For MTNC22									0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total MTNC23 SPOT									0.00	0	
Total For MTNC23									0.00	0	
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total MWA1U SPOT									0.00	0	
Total For MWA1U									0.00	0	
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWA2U SPOT										0.00	0	
Total For MWA2U										0.00	0	
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA3U SPOT										0.00	0	
Total For MWA3U										0.00	0	
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA4U SPOT										0.00	0	
Total For MWA4U										0.00	0	
MWAR(On 22/02/2021 Spot Bond					0.00000	100.23912				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.23482				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.23482				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.08114				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/09/2020 Spot Bond					0.00000	101.19377				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	101.24817				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	101.31927				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.68635				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	102.62662				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7B25 On 20/12/2021 Spot Bond					0.00000	101.15300				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.47053				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.74045				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.98869				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.61000	107.93626	5.61000	107.92004				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.09000	111.46156	6.09000	111.44338				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.08000	107.53786	9.08000	107.51192				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.12237				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.75816				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.60553				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.72915				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.64399				0.00	0	
Total NBG05G SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBG05G										0.00	0	
NBK11/ On 28/11/2020 Spot Bond			5.20500	103.29631	5.20500	103.28174				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12/ On 19/03/2021 Spot Bond			5.39000	106.49403	5.39000	106.47864				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12/ On 19/03/2021 Spot Bond			9.38000	104.45556	9.38000	104.42955				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13/ On 19/03/2024 Spot Bond			5.65500	117.48181	5.65500	117.46400				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14/ On 25/06/2021 Spot Bond			4.51000	105.60933	4.51000	105.59646				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15/ On 11/02/2022 Spot Bond			4.95500	105.90053	4.95500	105.88644				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			6.54000	111.71415	6.54000	111.69460				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			6.97000	117.47110	6.97000	117.44911				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19/ On 01/06/2022 Spot Bond			5.48500	109.39140	5.48500	109.37523				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			6.96000	118.66642	6.96000	118.64424				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20I On 25/06/2021 Spot Bond					0.00000	101.35674				0.00	496,000,000	248,000,00
Total NBK20B SPOT										0.00	496,000,000	248,000,00
Total For NBK20B										0.00	496,000,000	248,000,00
NBK21/ On 21/07/2027 Spot Bond			7.57000	117.59815	7.57000	117.57440				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/On 19/11/2022 Spot Bond			5.47000	112.47823	5.47000	112.46173				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			6.68500	120.59070	6.68500	120.56916				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			7.72500	120.82168	7.72500	120.79680				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	100.41261				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/On 17/02/2023 Spot Bond			5.05000	5.05000	5.05000	113.37503				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.95818				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	24.28791	100.00000	24.23445				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.03727				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			7.91000	118.27081	7.91000	118.24588				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			5.77000	112.20271	5.77000	112.18538				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	100.42326				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK29/ On 31/07/2026 Spot Bond			7.07000	117.44414	7.07000	117.42197				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			5.61500	112.86048	5.61500	112.84350				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	100.84244				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			5.74000	113.63516	5.74000	113.61769				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.68418				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	100.75839				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.93387				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.11963				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.00992				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.87500	9.87500	9.87500	67.75306				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.12808				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.87499				0.00	0	
Total NBK42B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.00878				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	100.55200				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.54787				0.00	0	1,500,000,00
Total NBK45B SPOT										0.00	0	1,500,000,00
Total For NBK45B										0.00	0	1,500,000,00
NBK46I On 15/08/2025 Spot Bond					0.00000	101.39048				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.95674				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.51866				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.97974				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	99.26402				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.77253				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.15796				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	99.97607				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.26639				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.07068				0.00	0	1,000,000,00
Total NBKB55 SPOT										0.00	0	1,000,000,00
Total For NBKB55										0.00	0	1,000,000,00
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.52426				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.71156				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.89709				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.66318				0.00	0	1,500,000,00
Total NBKB59 SPOT										0.00	0	1,500,000,00
Total For NBKB59										0.00	0	1,500,000,00
NBKB6 On 24/02/2025 Spot Bond					0.00000	99.46928				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.11604				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.29780				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.04500	104.50293	9.04500	109.79373				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.28700				0.00	0	
Total NCLN84 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.08000	103.89727	9.08000	109.10330				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.29780				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.31497				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.33657				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.29023				0.00	0	
Total NCLN94 SPOT										0.00	0	
Total For NCLN94										0.00	0	
NDAL0 On 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NDAL01 SPOT										0.00	0	
Total For NDAL01										0.00	0	
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED01U SPOT										0.00	0	
Total For NED01U										0.00	0	
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED02U SPOT										0.00	0	
Total For NED02U										0.00	0	
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED03U SPOT										0.00	0	
Total For NED03U										0.00	0	
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED04U SPOT										0.00	0	
Total For NED04U										0.00	0	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED05U SPOT										0.00	0	
Total For NED05U										0.00	0	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.79685				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.30920				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.83574				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL01 On 22/09/2021 Spot Bond					0.00000	103.42870				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01G On 01/07/2025 Spot Bond					0.00000	100.23921				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.55423				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.51468				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.14951				0.00	8,200,800	4,100,400
Total NGL04 SPOT										0.00	8,200,800	4,100,400
Total For NGL04										0.00	8,200,800	4,100,400
NGL05 On 26/07/2023 Spot Bond					0.00000	99.97444				0.00	10,000,000,000	5,000,000,000
Total NGL05 SPOT										0.00	10,000,000,000	5,000,000,000
Total For NGL05										0.00	10,000,000,000	5,000,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.15010				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.99475				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	101.51924				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1A On 01/07/2022 Spot Bond					0.00000	107.12915				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	99.71181				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT103 On 25/03/2024 Spot Bond					0.00000	101.44886				0.00	0	
Total NGT103 SPOT										0.00	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 NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	99.89232				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	96.57769				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	100.88433				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	108.73600	10.00000	108.70700				0.00	0	
Total NHM001/JIBAR SPOT										0.00	0	
Total For NHM001/JIBAR										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	104.38905	13.50000	104.35201				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.67461				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.18573				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.94529				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.31470				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	99.90394				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 09/09/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total NHM013 SPOT										0.00	0	
Total For NHM013										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.34876				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	99.90980				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.62462				0.00	0	16,596,684,50
Total NHM016 SPOT										0.00	0	16,596,684,50
Total For NHM016										0.00	0	16,596,684,50
NHM01 On 26/02/2021 Spot Bond					0.00000	100.22130				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	100.29494				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.30459				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.37000	5.37000	5.37000	195.02866				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.34000	4.34000	4.34000	182.39043				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.50500	3.50500	3.50500	138.80571				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.38000	3.38000	3.38000	105.80717				0.00	0	430,000,00
Total NI29 SPOT										0.00	0	430,000,00
Total For NI29										0.00	0	430,000,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.43000	5.43000	5.43000	95.46346				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB11 On 31/01/2025 Spot Bond			3.61000	3.61000	3.61000	138.20417				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			4.00000	4.00000	4.00000	135.99592				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.48000	4.48000	4.48000	180.70664				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			5.19000	172.49274	5.19000	172.43844				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.39500	95.93561	5.39500	95.90498				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN010 On 01/10/2020 Spot Bond					0.00000	100.95604				0.00	0	2,000,000,00
Total NN010 SPOT										0.00	0	2,000,000,00
Total For NN010										0.00	0	2,000,000,00
NN011 On 23/06/2021 Spot Bond					0.00000	101.08586				0.00	0	2,500,000,00
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN013 On 09/09/2020 Spot Bond					0.00000	100.52248				0.00	0	
Total NN013 SPOT										0.00	0	
Total For NN013										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	104.00228				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN015 On 20/09/2020 Spot Bond					0.00000	101.01507				0.00	0	
Total NN015 SPOT										0.00	0	
Total For NN015										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.98882				0.00	0	
Total NN016 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.82637				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	127.29104				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.49529				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.62672				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	
NN028U 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	100.23519				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.49501				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.47837				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	97.61958				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	102.22972				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.23911				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	102.52929				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	108.93012				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.47510				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	108.76753				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	109.12030				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.92920				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	100.91561				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	100.90739				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.77772				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	100.28312				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.92523				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	119.04000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	100.24057				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	102.85000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	102.80000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	104.51000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	103.43000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	82.99411				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	82.99411				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	120.72546				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	109.10017				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF07 On 20/09/2020 Spot Bond					0.00000	128.76329				0.00	0	
Total NNF07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF07										0.00	0	
NNF08 On 22/09/2020 Spot Bond					0.00000	128.60996				0.00	0	
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.16061				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	113.07577				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.23225				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.23275				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.21744				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.17356				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.30281				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.25012				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.23919				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.19294				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.42831				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.19940				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.14000	116.48139	6.14000	116.46225				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			3.14000	192.33420	3.14000	192.28422				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.25000	120.39089	9.25000	120.36115			11,277,600,000.00	1,219,200	48,546,60	
Total NRA028 SPOT									11,277,600,000.00	1,219,200	48,546,60	
Total For NRA028									11,277,600,000.00	1,219,200	48,546,60	
NRA02: On 30/11/2028 Spot Bond			100.00000	15.46790	100.00000	15.43367			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	101.85438			0.00	0		
Total NTC21 SPOT									0.00	0		
Total For NTC21									0.00	0		
NTC22 On 15/02/2021 Spot Bond					0.00000	100.50905			0.00	585,078,000	261,269,50	
Total NTC22 SPOT									0.00	585,078,000	261,269,50	
Total For NTC22									0.00	585,078,000	261,269,50	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.91254			0.00	0		
Total NTC23 SPOT									0.00	0		
Total For NTC23									0.00	0		
NTC24 On 29/03/2021 Spot Bond					0.00000	101.32273			0.00	0		
Total NTC24 SPOT									0.00	0		
Total For NTC24									0.00	0		
NTC25 On 07/09/2021 Spot Bond					0.00000	100.00607			0.00	0		
Total NTC25 SPOT									0.00	0		
Total For NTC25									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC26 On 07/12/2023 Spot Bond					0.00000	100.08577				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.93605				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.93505				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	99.84941				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	99.98592				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.75088				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.34000	106.95023	5.34000	106.93492				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			7.26000	113.77275	7.26000	113.75070			1,379,400,000,000.00		190,000,000	1,910,000,00
Total OML07 SPOT									1,379,400,000,000.00		190,000,000	1,910,000,00
Total For OML07									1,379,400,000,000.00		190,000,000	1,910,000,00
OML08 On 14/09/2020 Spot Bond					0.00000	99.94177				0.00	0	
Total OML08 SPOT										0.00	0	
Total For OML08										0.00	0	
OML09 On 14/09/2022 Spot Bond			5.54000	109.95153	5.54000	109.93520				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			7.58500	115.33435	7.58500	115.31101				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	97.05578				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
PBAJ11 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	
PBAV11 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	
PBBJ11 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	
PBDJ11 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	
PBGJ11 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	
PBJC11 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	
PBJJ11 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	
PBKJ11 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	
PBKS11 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKS1U SPOT										0.00	0	
Total For PBKS1U										0.00	0	
PBKX11 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	
PBLS11 On 01/07/2031 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 PBL51U SPOT										0.00	0	
Total For PBL51U										0.00	0	
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLT1U SPOT										0.00	0	
Total For PBLT1U										0.00	0	
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUC1U SPOT										0.00	0	
Total For PBUC1U										0.00	0	
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUJ1U SPOT										0.00	0	
Total For PBUJ1U										0.00	0	
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBVJ1U SPOT										0.00	0	
Total For PBVJ1U										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	99.98666				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	99.98624				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	108.73600	10.00000	108.70700				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	100.17351				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.98097				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.47858				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
PMM55 On 28/08/2021 Spot Bond					0.00000	100.16700				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.28786				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.32573				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.33113				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.33653				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.26000	118.40869	7.30000	118.16718			172,995,669,546,000.00	2,089,944,307,100	1,746,756,950,100	
Total R186 SPOT									'2,995,669,546,000.00	089,944,307,100	746,756,950,100	
Total For R186									'2,995,669,546,000.00	089,944,307,100	746,756,950,100	
R197 On 07/12/2023 Spot Bond			1.96100	312.75872	1.94000	312.88203			15,024,789,800,000.00	7,661,800,000	42,811,296,200	
Total R197 SPOT									15,024,789,800,000.00	7,661,800,000	42,811,296,200	
Total For R197									15,024,789,800,000.00	7,661,800,000	42,811,296,200	
R202 On 07/12/2033 Spot Bond			4.35000	216.38113	4.37000	215.87408			4,361,310,000,000.00	1,002,600,000	139,988,000,000	
Total R202 SPOT									4,361,310,000,000.00	1,002,600,000	139,988,000,000	
Total For R202									4,361,310,000,000.00	1,002,600,000	139,988,000,000	
R2023 On 28/02/2023 Spot Bond			4.46000	107.83347	4.49000	107.74750			092,375,109,962,000.00	244,927,154,700	391,971,587,500	
Total R2023 SPOT									12,375,109,962,000.00	244,927,154,700	391,971,587,500	
Total For R2023									12,375,109,962,000.00	244,927,154,700	391,971,587,500	
R2030 On 31/01/2030 Spot Bond			9.20500	93.40873	9.20500	93.38588			259,115,573,540,500.00	1,331,788,764,100	1,831,403,776,200	
Total R2030 SPOT									59,115,573,540,500.00	331,788,764,100	331,403,776,200	
Total For R2030									59,115,573,540,500.00	331,788,764,100	331,403,776,200	
R2032 On 31/03/2032 Spot Bond			10.10500	91.18351	10.10500	91.15894			112,443,344,205,000.00	1,198,658,421,000	866,451,815,800	
Total R2032 SPOT									12,443,344,205,000.00	198,658,421,000	366,451,815,800	
Total For R2032									12,443,344,205,000.00	198,658,421,000	366,451,815,800	
R2035 On 28/02/2035 Spot Bond			10.84000	86.04578	10.84000	86.02069			976,520,219,024,000.00	551,339,503,600	1,038,205,917,800	
Total R2035 SPOT									'6,520,219,024,000.00	551,339,503,600	1,038,205,917,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2035									6,520,219,024,000.00	551,339,503,600	038,205,917,80
R2037 On 31/01/2037 Spot Bond			11.09000	81.55530	11.09000	81.53139			660,185,986,390,000.00	149,701,171,000	1,296,378,820,20
Total R2037 SPOT									0,185,986,390,000.00	149,701,171,000	296,378,820,20
Total For R2037									0,185,986,390,000.00	149,701,171,000	296,378,820,20
R2040 On 31/01/2040 Spot Bond			11.26500	83.27674	11.26500	83.25194			873,125,494,898,000.00	965,213,093,200	1,053,188,782,50
Total R2040 SPOT									3,125,494,898,000.00	965,213,093,200	053,188,782,50
Total For R2040									3,125,494,898,000.00	965,213,093,200	053,188,782,50
R2044 On 31/01/2044 Spot Bond			11.37000	79.64579	11.37000	79.62185			480,683,134,594,000.00	218,177,936,200	1,355,311,000,00
Total R2044 SPOT									0,683,134,594,000.00	218,177,936,200	355,311,000,00
Total For R2044									0,683,134,594,000.00	218,177,936,200	355,311,000,00
R2048 On 28/02/2048 Spot Bond			11.34500	78.46539	11.34500	78.44147			476,021,064,118,000.00	1,892,994,364,400	1,178,834,389,60
Total R2048 SPOT									6,021,064,118,000.00	892,994,364,400	178,834,389,60
Total For R2048									6,021,064,118,000.00	892,994,364,400	178,834,389,60
R208 On 31/03/2021 Spot Bond			3.55000	104.74549	3.55000	104.73542			660,300,000,000,000.00	186,000,000,000	549,000,000,00
Total R208 SPOT									0,300,000,000,000.00	186,000,000,000	549,000,000,00
Total For R208									0,300,000,000,000.00	186,000,000,000	549,000,000,00
R209 On 31/03/2036 Spot Bond			10.69500	69.43393	10.72000	69.27442			311,221,837,859,000.00	403,106,296,200	600,783,369,40
Total R209 SPOT									11,221,837,859,000.00	403,106,296,200	000,783,369,40
Total For R209									11,221,837,859,000.00	403,106,296,200	000,783,369,40
R210 On 31/03/2028 Spot Bond			3.63000	191.26473	3.63000	191.21249			490,413,000,000,000.00	135,100,000	48,543,807,20
Total R210 SPOT									490,413,000,000.00	135,100,000	48,543,807,20
Total For R210									490,413,000,000.00	135,100,000	48,543,807,20
R212 On 31/01/2022 Spot Bond			0.80000	168.31105	0.80000	168.27801			14,401,120,000,000,000.00	18,001,400,000	38,556,402,20
Total R212 SPOT									14,401,120,000,000.00	18,001,400,000	38,556,402,20
Total For R212									14,401,120,000,000.00	18,001,400,000	38,556,402,20
R213 On 28/02/2031 Spot Bond			9.64500	82.99163	9.67500	82.79803			057,155,209,472,000.00	109,606,553,600	542,695,035,20
Total R213 SPOT									7,155,209,472,000.00	109,606,553,600	542,695,035,20
Total For R213									7,155,209,472,000.00	109,606,553,600	542,695,035,20
R214 On 28/02/2041 Spot Bond			10.99000	63.89088	10.99000	63.87200			042,391,426,444,000.00	367,824,515,600	793,633,237,10
Total R214 SPOT									12,391,426,444,000.00	367,824,515,600	793,633,237,10
Total For R214									12,391,426,444,000.00	367,824,515,600	793,633,237,10
RC001U On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC001U SPOT									0.00	0	
Total For RC001U									0.00	0	
RC003U On 30/11/2020 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 RC003U SPOT										0.00	0	
Total For RC003U										0.00	0	
RC004L 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	
RC005L 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	
RC006L 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	
RC007L 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	
RC008L 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	
RC009L 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	
RC010L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC010U SPOT										0.00	0	
Total For RC010U										0.00	0	
RC011L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC011U SPOT										0.00	0	
Total For RC011U										0.00	0	
RC018L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC018U SPOT										0.00	0	
Total For RC018U										0.00	0	
RC021L On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC021U SPOT										0.00	0	
Total For RC021U										0.00	0	
RC022L On 21/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC022U SPOT										0.00	0	
Total For RC022U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
RC023I 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	
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF02U SPOT										0.00	0	
Total For RDF02U										0.00	0	
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF06U SPOT										0.00	0	
Total For RDF06U										0.00	0	
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF07U SPOT										0.00	0	
Total For RDF07U										0.00	0	
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF08U SPOT										0.00	0	
Total For RDF08U										0.00	0	
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF09U SPOT										0.00	0	
Total For RDF09U										0.00	0	
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF10U SPOT										0.00	0	
Total For RDF10U										0.00	0	
RDF11I 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	
RDF12I 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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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	101.86721			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.10127			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.99676			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.55915			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	99.91079			0.00	0	
Total RDFB13 SPOT									0.00	0	
Total For RDFB13									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.54364			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.32255				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	99.27736				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	99.02476				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.39277				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	101.01801				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.20186				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	101.25585				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	101.12987				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.28499				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	98.48170				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.35346				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.28466				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	99.97153				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.44761				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.95260				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.04559				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.56931				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.76669				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES04U 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	100.40585				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.92775				0.00	0	
Total RES40 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.36993				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES42U SPOT										0.00	0	
Total For RES42U										0.00	0	
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES44U SPOT										0.00	0	
Total For RES44U										0.00	0	
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES46U SPOT										0.00	0	
Total For RES46U										0.00	0	
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES47U SPOT										0.00	0	
Total For RES47U										0.00	0	
RES48I On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES48U SPOT										0.00	0	
Total For RES48U										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.65291				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			5.28000	106.64527	5.28000	106.63008				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.14000	112.16255	6.14000	112.14403				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			11.54500	95.74037	11.54500	95.71101				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	108.73600	10.00000	108.70700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBK12/R157 SPOT										0.00	0	
Total For SBK12/R157										0.00	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	100.98048				0.00	0	
Total SBK18 SPOT										0.00	0	
Total For SBK18										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.76000	112.62063	5.76000	112.60325				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	101.31051				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	101.89325				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.56000	108.64449	5.56000	108.62821				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.58690				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	102.24090				0.00	720,000,000	433,000,00
Total SBS18 SPOT										0.00	720,000,000	433,000,00
Total For SBS18										0.00	720,000,000	433,000,00
SBS19 On 23/06/2021 Spot Bond			4.28000	106.68663	4.28000	106.67428		8,380,240,000,000.00		1,958,000,000	1,089,000,00	
Total SBS19 SPOT								8,380,240,000,000.00		1,958,000,000	1,089,000,00	
Total For SBS19								8,380,240,000,000.00		1,958,000,000	1,089,000,00	
SBS20 On 15/05/2026 Spot Bond			6.46000	120.04717	6.46000	120.02643				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.27373				0.00	3,000,000,000	1,421,000,00
Total SBS21 SPOT										0.00	3,000,000,000	1,421,000,00
Total For SBS21										0.00	3,000,000,000	1,421,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS27 On 20/02/2024 Spot Bond			5.32500	115.50638	5.32500	115.48989				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.56000	110.09341	6.56000	110.07411				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.03500	116.97000	7.03500	116.94791				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.55500	115.94757	5.55500	115.93031				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.80000	113.62466	5.80000	113.60700				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.18000	111.00612	8.18000	110.98194				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.18000	107.77041	4.18000	107.75830				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	100.61105				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.71000	114.02513	4.71000	114.01071				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.18000	122.96729	6.18000	122.94696				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.16500	123.75676	7.16500	123.73309				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.89886				0.00	0	
Total SBS45 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.80500	113.99741	4.80500	113.98270				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.62911				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.87338				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.29500	107.92888	4.29500	107.91641				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.22000	5.22000	5.22000	115.04295				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.27604				0.00	0	10,060,000,00
Total SBS52 SPOT										0.00	0	10,060,000,00
Total For SBS52										0.00	0	10,060,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	104.67417				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.56906				0.00	574,000,000	287,000,00
Total SBS55 SPOT										0.00	574,000,000	287,000,00
Total For SBS55										0.00	574,000,000	287,000,00
SBS56 On 12/06/2022 Spot Bond			4.44500	109.71045	4.44500	109.69727				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.38571				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.86360				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS59 On 09/10/2020 Spot Bond					0.00000	100.92801				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.58811				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.42787				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.46677				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.91695				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.64088				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.84282				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.73506				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.97713				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.09936				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.08000	302.60576	3.08000	302.52762				0.00	0	20,000,00
Total SBSI11 SPOT										0.00	0	20,000,00
Total For SBSI11										0.00	0	20,000,00
SBSI14 On 07/12/2033 Spot Bond			5.42000	5.42000	5.42000	194.05238				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT101 On 31/03/2022 Spot Bond					0.00000	105.77791				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.29748				0.00	180,000,000	45,000,000
Total SBT102 SPOT										0.00	180,000,000	45,000,000
Total For SBT102										0.00	180,000,000	45,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	101.79534				0.00	2,000,000,000	1,500,000,000
Total SBT103 SPOT										0.00	2,000,000,000	1,500,000,000
Total For SBT103										0.00	2,000,000,000	1,500,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	103.05900				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	96.39297				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.59000	113.69912	6.59000	113.67898				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.98399				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	94.59463				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	101.71959				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	101.59817				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.60292				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.61148				0.00	0	
Total SGI006 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SGI006									0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total SHI02 SPOT									0.00	0	
Total For SHI02									0.00	0	
SHS11U On 25/11/2020 Spot Bond			10.00000	108.73600	10.00000	108.70700			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	100.99198			0.00	0	
Total SLI4 SPOT									0.00	0	
Total For SLI4									0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.34277			0.00	0	
Total SLRA2 SPOT									0.00	0	
Total For SLRA2									0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.30908			0.00	0	
Total SLRA3 SPOT									0.00	0	
Total For SLRA3									0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.32842			0.00	0	
Total SLRA4 SPOT									0.00	0	
Total For SLRA4									0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.58769			0.00	0	
Total SLRA5 SPOT									0.00	0	
Total For SLRA5									0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.35837			0.00	0	
Total SLRB2 SPOT									0.00	0	
Total For SLRB2									0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.35957			0.00	0	
Total SLRB3 SPOT									0.00	0	
Total For SLRB3									0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.36275			0.00	0	
Total SLRB4 SPOT									0.00	0	
Total For SLRB4									0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.33159			0.00	0	
Total SLRB5 SPOT									0.00	0	
Total For SLRB5									0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.41572			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.38637				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.40016				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.40298				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.59388				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.34000	117.61518	6.34000	117.59513				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	101.43431				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	95.50437				0.00	36,630,400	18,315,200
Total SOLB01 SPOT										0.00	36,630,400	18,315,200
Total For SOLB01										0.00	36,630,400	18,315,200
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.49475				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.04412				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.25410				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.27250				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG00 On 27/09/2023 Spot Bond					0.00000	101.19354				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	99.91681				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.00074				0.00	44,340,200	22,170,100
Total SPG006 SPOT										0.00	44,340,200	22,170,100
Total For SPG006										0.00	44,340,200	22,170,100
SPG00 On 18/06/2024 Spot Bond					0.00000	99.87745				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.03529				0.00	60,000,000	30,000,000
Total SPG008 SPOT										0.00	60,000,000	30,000,000
Total For SPG008										0.00	60,000,000	30,000,000
SPG00 On 15/10/2024 Spot Bond					0.00000	100.98418				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	100.73563				0.00	0	
Total SPGC01 SPOT										0.00	0	
Total For SPGC01										0.00	0	
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS039U SPOT										0.00	0	
Total For SS039U										0.00	0	
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS046U SPOT										0.00	0	
Total For SS046U										0.00	0	
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS052U SPOT										0.00	0	
Total For SS052U										0.00	0	
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS053U SPOT										0.00	0	
Total For SS053U										0.00	0	
SS054L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS054U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.06445				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.15500	103.86319	5.15500	103.84875				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.15500	103.86319	5.15500	103.84875				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.16500	4.16500	4.16500	135.07386				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.27500	118.32674	7.27500	118.30364				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.16500	85.80872	9.16500	85.78748				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	96.34814				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 17/11/2020 Spot Bond					0.00000	100.34376				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN035 On 01/06/2021 Spot Bond					0.00000	100.13063				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	101.09821				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN038 On 13/10/2023 Spot Bond					0.00000	100.94355				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			5.89000	114.89096	5.89000	114.87275				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			5.23000	98.05094	5.23000	98.02005				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	98.91011				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.69432				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	101.59212				0.00	0	2,500,000.00
Total SSN047 SPOT										0.00	0	2,500,000.00
Total For SSN047										0.00	0	2,500,000.00
SSN047 On 08/12/2023 Spot Bond			2.97000	2.97000	2.97000	303.50827				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/09/2020 Spot Bond					0.00000	101.04326				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN051 On 26/10/2020 Spot Bond					0.00000	100.65963				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05: On 26/10/2022 Spot Bond					0.00000	100.71221				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.57384				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	100.90295				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.85000	4.85000	4.85000	176.34217				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.55000	3.55000	3.55000	138.54750				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.43000	5.43000	5.43000	95.46346				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.52000	4.52000	4.52000	96.96718				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.81000	4.81000	4.81000	176.80809				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.17619				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.17262				0.00	0	
Total SSN069 SPOT										0.00	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 SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.16378				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.91374				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.91600				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	99.82783				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.96415				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	84.12500				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.19630				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.92306				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.55747				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.24500	5.24500	5.24500	197.49580				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 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	
SSN085 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	
SSN086 On 21/12/2026 Spot Bond					0.00000	99.91800				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	100.58237				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 31/01/2030 Spot Bond					0.00000	100.57682				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN095 On 28/05/2025 Spot Bond					0.00000	100.11181				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	93.17222				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.02933				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.87000	89.59669	9.87000	89.57324				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.14753				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	101.29580				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SZ25 On 30/09/2025 Spot Bond			8.32000	106.75926	8.32000	106.73548				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.27053				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	103.43040	8.55000	103.40687				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.06263				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.22622				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.22932				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.71812				0.00	12,000,000,000	6,500,000,000
Total TFS142 SPOT										0.00	12,000,000,000	6,500,000,000
Total For TFS142										0.00	12,000,000,000	6,500,000,000
TFS145 On 20/03/2022 Spot Bond					0.00000	100.85326				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	100.89494				0.00	0	400,000,000
Total TFS147 SPOT										0.00	0	400,000,000
Total For TFS147										0.00	0	400,000,000
TFS148 On 12/10/2022 Spot Bond					0.00000	101.50109				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.56605				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.19007				0.00	0	
Total TFS151 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS151										0.00	0	
TFS151 On 06/07/2021 Spot Bond					0.00000	100.94788				0.00	0	3,200,000,00
Total TFS153 SPOT										0.00	0	3,200,000,00
Total For TFS153										0.00	0	3,200,000,00
TFS154 On 06/07/2023 Spot Bond					0.00000	100.54762				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	99.69087				0.00	2,000,000,000	1,000,000,00
Total TFS155 SPOT										0.00	2,000,000,000	1,000,000,00
Total For TFS155										0.00	2,000,000,000	1,000,000,00
TFS156 On 03/09/2023 Spot Bond					0.00000	100.24134				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.29090				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.86113				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	99.36431				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS160 On 27/05/2022 Spot Bond					0.00000	100.15868				0.00	0	
Total TFS160 SPOT										0.00	0	
Total For TFS160										0.00	0	
TFS161 On 27/05/2024 Spot Bond					0.00000	99.66073				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 22/10/2022 Spot Bond					0.00000	100.64372				0.00	60,000,000	30,000,00
Total TFS162 SPOT										0.00	60,000,000	30,000,00
Total For TFS162										0.00	60,000,000	30,000,00
TFS163 On 22/10/2024 Spot Bond					0.00000	100.70669				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.27773				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.88500	109.04250	4.88500	109.02821				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.03408				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			5.04500	107.76675	5.04500	107.75216				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.30909				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.52502				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.28750				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.91111				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.01758				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.31833				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.48818				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14D: On 21/11/2021 Spot Bond					0.00000	101.94382				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.59937				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.26116				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.25098				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	102.93381				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.30085				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.12400				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.24785				0.00	2,000,000,000	
Total TH15A7 SPOT										0.00	2,000,000,000	
Total For TH15A7										0.00	2,000,000,000	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.25307				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.27676				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.68595				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.78550				0.00	0	
Total TH15B3 SPOT										0.00	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 TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.30094				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.91143				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.28860				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.94791				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.92381				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.39794				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.24533				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.25513				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	100.45292	8.49000	100.43022				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.25718				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.25770				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.26749				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.28602				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.28344				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.30813				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.39382				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.43732				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	108.73600	10.00000	108.70700				0.00	0	
Total TL20/R207 SPOT										0.00	0	
Total For TL20/R207										0.00	0	
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TL21U SPOT										0.00	0	
Total For TL21U										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.01961				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.72765				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.63000	106.44740	5.63000	106.43107				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.79000	109.71817	6.79000	109.69794				0.00	0	1,167,500.00
Total TL25 SPOT										0.00	0	1,167,500.00
Total For TL25										0.00	0	1,167,500.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL26 On 25/11/2024 Spot Bond					0.00000	101.15155				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.65607				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.35000	107.01244	8.35000	106.98851				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.12396				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.34800				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	99.98641				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.42050				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TLC09 On 17/09/2020 Spot Bond					0.00000	99.90952				0.00	0	
Total TLC09 SPOT										0.00	0	
Total For TLC09										0.00	0	
TN20 On 17/09/2020 Spot Bond			3.74000	99.92833	3.74000	99.91809			598,400,000,000.00	160,000,000	1,982,820,000.00	
Total TN20 SPOT									598,400,000,000.00	160,000,000	1,982,820,000.00	
Total For TN20									598,400,000,000.00	160,000,000	1,982,820,000.00	
TN20/R On 17/09/2020 Spot Bond			100.00000	98.11828	100.00000	97.85522			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	64.77280	100.00000	64.63022			0.00	0		
Total TN21U SPOT									0.00	0		
Total For TN21U									0.00	0		
TN23 On 06/11/2023 Spot Bond			6.54000	115.67726	6.54000	115.65703			9,810,000,000,000.00	1,500,000,000	5,563,300,000.00	
Total TN23 SPOT									9,810,000,000,000.00	1,500,000,000	5,563,300,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TN23									9,810,000,000.00	1,500,000,000	5,563,300,000
TN23/R On 06/11/2023 Spot Bond			100.00000	21.19444	100.00000	21.14778			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.87000	103.03369	8.87000	103.00940			152,244,680,000.00	17,164,000	19,424,975,200
Total TN25 SPOT									152,244,680,000.00	17,164,000	19,424,975,200
Total For TN25									152,244,680,000.00	17,164,000	19,424,975,200
TN25/R On 19/08/2025 Spot Bond			100.00000	11.61927	100.00000	11.59370			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.25000	101.04856	9.25000	101.02374			17,850,650,000.00	1,929,800	4,275,257,500
Total TN27 SPOT									17,850,650,000.00	1,929,800	4,275,257,500
Total For TN27									17,850,650,000.00	1,929,800	4,275,257,500
TN27/R On 14/11/2027 Spot Bond			100.00000	11.83886	100.00000	11.81281			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.93000	101.81109	10.93000	101.78149			0.00	0	1,500,000,000
Total TN30 SPOT									0.00	0	1,500,000,000
Total For TN30									0.00	0	1,500,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	121.48052	8.00000	121.45449			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.68000	90.56949	12.68000	90.53906			0.00	0	2,900,000,000
Total TN40 SPOT									0.00	0	2,900,000,000
Total For TN40									0.00	0	2,900,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.50435	10.75000	104.47445			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total TNF25U SPOT									0.00	0	
Total For TNF25U									0.00	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	108.73600	10.00000	108.70700			0.00	0	
Total TPDA01/JIBAR SPOT									0.00	0	
Total For TPDA01/JIBAR									0.00	0	
TPDA0i On 30/11/2020 Spot Bond			5.90000	103.39868	5.90000	103.38219			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2A: On 14/12/2020 Spot Bond			5.38500	103.38597	5.38500	103.37092				0.00	0	
Total TRA2A3 SPOT										0.00	0	
Total For TRA2A3										0.00	0	
TRA2AI On 14/12/2020 Spot Bond			5.18500	5.18500	5.18500	103.43444				0.00	0	
Total TRA2A6 SPOT										0.00	0	
Total For TRA2A6										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	99.92056				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B: On 14/12/2020 Spot Bond					0.00000	99.91719				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	100.29167				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	99.89770				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	99.86293				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D: On 14/12/2020 Spot Bond					0.00000	99.86293				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.35584				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.35712				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			5.60000	109.84363	5.60000	109.82714				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A On 14/11/2020 Spot Bond					0.00000	100.35231				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.35147				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.47288				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.45810				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.51508				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.93865				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			5.89000	111.59389	5.89000	114.40446				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/10/2020 Spot Bond					0.00000	100.80128				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.89458				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.93865				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.51929	8.62000	103.49542				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.10439				0.00	0	
Total TRA4B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.10439				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRF02L 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	
TRQ11L 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	
TRQ12L 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	
TRQ13L 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	
TRQ14L On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ14U SPOT										0.00	0	
Total For TRQ14U										0.00	0	
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSE03U SPOT										0.00	0	
Total For TSE03U										0.00	0	
TSG01L On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG01U SPOT										0.00	0	
Total For TSG01U										0.00	0	
TSG02L On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG02U SPOT										0.00	0	
Total For TSG02U										0.00	0	
TSG03L On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG03U SPOT										0.00	0	
Total For TSG03U										0.00	0	
TSG04L On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG04U SPOT										0.00	0	
Total For TSG04U										0.00	0	
TSG05L On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSG05U SPOT										0.00	0	
Total For TSG05U										0.00	0	
TSG06I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG06U SPOT										0.00	0	
Total For TSG06U										0.00	0	
TSG07I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG07U SPOT										0.00	0	
Total For TSG07U										0.00	0	
TSG08I On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG08U SPOT										0.00	0	
Total For TSG08U										0.00	0	
TSP23£ On 08/10/2020 Spot Bond					0.00000	99.41817				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP24(On 12/11/2020 Spot Bond					0.00000	98.70196				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP242 On 10/09/2020 Spot Bond					0.00000	99.98113				0.00	0	
Total TSP242 SPOT										0.00	0	
Total For TSP242										0.00	0	
TSP243 On 04/03/2021 Spot Bond					0.00000	96.68022				0.00	5,200,000,000	2,600,000,000
Total TSP243 SPOT										0.00	5,200,000,000	2,600,000,000
Total For TSP243										0.00	5,200,000,000	2,600,000,000
TSP244 On 18/03/2021 Spot Bond					0.00000	96.50545				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24£ On 08/04/2021 Spot Bond					0.00000	96.27664				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24€ On 22/10/2020 Spot Bond					0.00000	99.31091				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	96.47837				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP248 On 21/07/2021 Spot Bond					0.00000	95.93531				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	
TSP250 On 06/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	500,000,00
Total TSP250 SPOT										0.00	0	500,000,00
Total For TSP250										0.00	0	500,000,00
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.67681				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.86975				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.85766				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.89174				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC340 On 07/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC340 SPOT										0.00	0	
Total For TWC340										0.00	0	
TWC341 On 11/09/2020 Spot Bond					0.00000	101.16772				0.00	0	
Total TWC341 SPOT										0.00	0	
Total For TWC341										0.00	0	
TWC342 On 08/10/2020 Spot Bond					0.00000	100.73952				0.00	0	
Total TWC342 SPOT										0.00	0	
Total For TWC342										0.00	0	
TWC343 On 16/10/2020 Spot Bond					0.00000	100.61200				0.00	0	
Total TWC343 SPOT										0.00	0	
Total For TWC343										0.00	0	
TWC344 On 23/10/2020 Spot Bond					0.00000	100.51739				0.00	0	
Total TWC344 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TWC344										0.00	0	
TWC34 On 28/10/2020 Spot Bond					0.00000	101.42192				0.00	0	
Total TWC345 SPOT										0.00	0	
Total For TWC345										0.00	0	
TWC34 On 06/11/2020 Spot Bond					0.00000	101.08107				0.00	0	
Total TWC346 SPOT										0.00	0	
Total For TWC346										0.00	0	
TWC34 On 13/11/2020 Spot Bond					0.00000	101.08107				0.00	0	
Total TWC347 SPOT										0.00	0	
Total For TWC347										0.00	0	
TWC34 On 24/11/2020 Spot Bond					0.00000	100.14852				0.00	0	
Total TWC348 SPOT										0.00	0	
Total For TWC348										0.00	0	
TWC34 On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			221,000,000,000.00	12,210,000,000	32,700,000,00	
Total TWC349 SPOT									21,000,000,000.00	12,210,000,000	32,700,000,00	
Total For TWC349									21,000,000,000.00	12,210,000,000	32,700,000,00	
UG21 On 02/03/2021 Spot Bond			6.30000	102.29543	6.30000	102.27829			0.00	0	0	
Total UG21 SPOT									0.00	0	0	
Total For UG21									0.00	0	0	
UG26 On 09/03/2026 Spot Bond			9.45000	107.86527	9.45000	107.83776			0.00	0	0	
Total UG26 SPOT									0.00	0	0	
Total For UG26									0.00	0	0	
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VCJA1U SPOT									0.00	0	0	
Total For VCJA1U									0.00	0	0	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VCJA2U SPOT									0.00	0	0	
Total For VCJA2U									0.00	0	0	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VCJA3U SPOT									0.00	0	0	
Total For VCJA3U									0.00	0	0	
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VCJA4U SPOT									0.00	0	0	
Total For VCJA4U									0.00	0	0	
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total 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	
Total VCJB7U SPOT										0.00	0	
Total For VCJB7U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCJB8 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	
VCJB9 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	
VCPA1 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	
VCPA2 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	
VCPA3 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	
VCPA4 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	
VCPA5 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	
VCPA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA6U SPOT										0.00	0	
Total For VCPA6U										0.00	0	
VCPA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA7U SPOT										0.00	0	
Total For VCPA7U										0.00	0	
VCPA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA8U SPOT										0.00	0	
Total For VCPA8U										0.00	0	
VCPA9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA9U SPOT										0.00	0	
Total For VCPA9U										0.00	0	
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB1U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VCPB1U										0.00	0	
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB2U SPOT										0.00	0	
Total For VCPB2U										0.00	0	
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB3U SPOT										0.00	0	
Total For VCPB3U										0.00	0	
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB4U SPOT										0.00	0	
Total For VCPB4U										0.00	0	
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB5U SPOT										0.00	0	
Total For VCPB5U										0.00	0	
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB6U SPOT										0.00	0	
Total For VCPB6U										0.00	0	
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB7U SPOT										0.00	0	
Total For VCPB7U										0.00	0	
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB8U SPOT										0.00	0	
Total For VCPB8U										0.00	0	
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB9U SPOT										0.00	0	
Total For VCPB9U										0.00	0	
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA03U SPOT										0.00	0	
Total For VJA03U										0.00	0	
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA04U SPOT										0.00	0	
Total For VJA04U										0.00	0	
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA05U SPOT										0.00	0	
Total For VJA05U										0.00	0	
VJA06L On 20/07/2024 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 VJA06U SPOT										0.00	0	
Total For VJA06U										0.00	0	
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA07U SPOT										0.00	0	
Total For VJA07U										0.00	0	
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA08U SPOT										0.00	0	
Total For VJA08U										0.00	0	
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA09U SPOT										0.00	0	
Total For VJA09U										0.00	0	
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA10U SPOT										0.00	0	
Total For VJA10U										0.00	0	
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA11U SPOT										0.00	0	
Total For VJA11U										0.00	0	
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA12U SPOT										0.00	0	
Total For VJA12U										0.00	0	
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB03U SPOT										0.00	0	
Total For VJB03U										0.00	0	
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB04U SPOT										0.00	0	
Total For VJB04U										0.00	0	
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB05U SPOT										0.00	0	
Total For VJB05U										0.00	0	
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB06U SPOT										0.00	0	
Total For VJB06U										0.00	0	
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB07U SPOT										0.00	0	
Total For VJB07U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.58384				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.76888				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.74890				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.24361				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.31075				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.34671				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.36076				0.00	0	
Total VKE16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total For VPB03U										0.00	0	
VPB04L On 20/01/2024 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 VPB04U SPOT										0.00	0	
Total For VPB04U										0.00	0	
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB05U SPOT										0.00	0	
Total For VPB05U										0.00	0	
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB06U SPOT										0.00	0	
Total For VPB06U										0.00	0	
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB07U SPOT										0.00	0	
Total For VPB07U										0.00	0	
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB08U SPOT										0.00	0	
Total For VPB08U										0.00	0	
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB09U SPOT										0.00	0	
Total For VPB09U										0.00	0	
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB10U SPOT										0.00	0	
Total For VPB10U										0.00	0	
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB11U SPOT										0.00	0	
Total For VPB11U										0.00	0	
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB12U SPOT										0.00	0	
Total For VPB12U										0.00	0	
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR862U SPOT										0.00	0	
Total For VR862U										0.00	0	
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR865U SPOT										0.00	0	
Total For VR865U										0.00	0	
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR868U SPOT										0.00	0	
Total For VR868U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
VR878L On 09/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR878U SPOT										0.00	0	
Total For VR878U										0.00	0	
VRI875 On 28/10/2020 Spot Bond					0.00000	100.49974				0.00	0	
Total VRI875 SPOT										0.00	0	
Total For VRI875										0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	100.93486				0.00	17,849,400	8,924,700
Total WHL01 SPOT										0.00	17,849,400	8,924,700
Total For WHL01										0.00	17,849,400	8,924,700
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	100.96999				0.00	800,000,000	400,000,000
Total WHL02 SPOT										0.00	800,000,000	400,000,000
Total For WHL02										0.00	800,000,000	400,000,000
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	99.63362				0.00	0	
Total WHL03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For WHL03										0.00	0	
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL03U SPOT										0.00	0	
Total For WHL03U										0.00	0	
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL04U SPOT										0.00	0	
Total For WHL04U										0.00	0	
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL05U SPOT										0.00	0	
Total For WHL05U										0.00	0	
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL06U SPOT										0.00	0	
Total For WHL06U										0.00	0	
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			4.41000	105.75056	4.41000	105.73802				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	62.31669	100.00000	62.17951				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										99,197,225,496,047,500.00	0	0
Total for SPOT :										99,197,225,496,047,500.00	260,692,697,100	000,239,779,84
Total Futures										99,197,226,176,941,000.00	260,692,704,298	000,240,824,90
Total Options										0.00	0	227,37
Grand Total:										99,197,226,176,941,000.00	260,692,704,298	000,241,052,28