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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/11/2020

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			11.74000	73.36353	11.74000	73.36353			0.00	0	
ES33	On	04/02/2021	Bond Future			11.39769	77.29912	11.72892	75.55528			0.00	0	35
ES33	On	06/05/2021	Bond Future			11.64564	74.34241	11.99094	72.58042			0.00	0	
ES33	On	05/08/2021	Bond Future			11.90694	75.14518	12.26741	73.36428			0.00	0	
ES33	On	04/11/2021	Bond Future			12.18756	72.12273	12.56402	70.32392			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/11/2020	Bond Future			12.36000	71.51615	12.36000	71.51615			0.00	0	
ES42	On	04/02/2021	Bond Future			11.98535	75.85226	12.33796	73.81691			0.00	0	4,78
ES42	On	06/05/2021	Bond Future			12.23015	72.39658	12.59917	70.33997			0.00	0	
ES42	On	05/08/2021	Bond Future			12.48144	73.17872	12.86764	71.10002			0.00	0	
ES42	On	04/11/2021	Bond Future			12.75247	69.65265	13.15745	67.55307			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			144.82761	144.82761	144.82761	144.82761			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	04/02/2021			146.41252	146.41252	145.29328	145.29328			0.00	0	3,31
I2025	On	06/05/2021			147.99672	147.99672	146.86597	146.86597			0.00	0	
I2025	On	05/08/2021			148.10150	148.10150	146.95844	146.95844			0.00	0	
I2025	On	04/11/2021			149.61671	149.61671	148.46180	148.46180			0.00	0	
Total I2025 Future											0.00	0	3,37
Total For I2025											0.00	0	3,37
I2029	On	05/11/2020			100.04033	100.04033	100.04033	100.04033			0.00	0	
I2029	On	04/02/2021			102.85850	102.85850	101.69340	101.69340			0.00	0	2,23
I2029	On	06/05/2021			102.83378	102.83378	101.65647	101.65647			0.00	0	
I2029	On	05/08/2021			103.96839	103.96839	102.77826	102.77826			0.00	0	
I2029	On	04/11/2021			103.88415	103.88415	102.68164	102.68164			0.00	0	
Total I2029 Future											0.00	0	2,23
Total For I2029											0.00	0	2,23
I2033	On	05/11/2020			94.19948	94.19948	94.19948	94.19948			0.00	0	
I2033	On	04/02/2021			96.76092	96.76092	95.74461	95.74461			0.00	0	7,61
I2033	On	06/05/2021			96.59410	96.59410	95.56722	95.56722			0.00	0	
I2033	On	05/08/2021			97.65984	97.65984	96.62179	96.62179			0.00	0	
I2033	On	04/11/2021			97.43698	97.43698	96.38823	96.38823			0.00	0	
Total I2033 Future											0.00	0	7,61
Total For I2033											0.00	0	7,61
I2038	On	05/11/2020			105.20412	105.20412	105.20412	105.20412			0.00	0	
I2038	On	04/02/2021			106.99306	106.99306	105.69600	105.69600			0.00	0	9,46
I2038	On	06/05/2021			108.15090	108.15090	106.84025	106.84025			0.00	0	
I2038	On	05/08/2021			107.62503	107.62503	106.30021	106.30021			0.00	0	
I2038	On	04/11/2021			108.72591	108.72591	107.38731	107.38731			0.00	0	
Total I2038 Future											0.00	0	9,46
Total For I2038											0.00	0	9,46
I2046	On	05/11/2020			92.33874	92.33874	92.33874	92.33874			0.00	0	
I2046	On	04/02/2021			95.63528	95.63528	94.51593	94.51593			0.00	0	14,77
I2046	On	06/05/2021			94.88261	94.88261	93.75153	93.75153			0.00	0	
I2046	On	05/08/2021			95.92961	95.92961	94.78619	94.78619			0.00	0	
I2046	On	04/11/2021			95.10703	95.10703	93.95179	93.95179			0.00	0	
Total I2046 Future											0.00	0	14,77
Total For I2046											0.00	0	14,77
I2050	On	05/11/2020			94.38001	94.38001	94.38001	94.38001			0.00	0	
I2050	On	04/02/2021			95.87590	95.87590	94.64370	94.64370			0.00	0	12,40
I2050	On	06/05/2021			96.91325	96.91325	95.66815	95.66815			0.00	0	
I2050	On	05/08/2021			96.05784	96.05784	94.79911	94.79911			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	04/11/2021	Bond Future			97.04029	97.04029	95.76862	95.76862			0.00	0	
Total I2050 Future												0.00	0	12,40
Total For I2050												0.00	0	12,40
R186	On	05/11/2020	Bond Future			6.84500	122.06675	6.84500	122.06675		6.56	0.00	0	
R186	On	04/02/2021	Bond Future			6.93140	118.38000	7.00719	117.98345		7.89	82,274,100.00	695	77,85
R186	On	06/05/2021	Bond Future			7.08702	119.63245	7.16724	119.23220		7.14	0.00	0	
R186	On	05/08/2021	Bond Future			7.25577	115.64283	7.34096	115.23844		6.56	0.00	0	
R186	On	04/11/2021	Bond Future			7.45166	116.79813	7.54231	116.38953		6.21	0.00	0	
Total R186 Future												82,274,100.00	695	77,85
R186	On	04/02/2021	Bond Future	8.16	Call			6,101.60000	6.10160	6,442,710	8.51	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			273.31000	0.27331	217,870	8.51	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			6,144.73000	6.14473	6,486,770	8.51	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			267.51000	0.26751	213,000	8.51	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			6,058.54000	6.05854	6,398,720	8.51	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			279.20000	0.27920	222,830	8.51	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			5,422.80000	5.42280	5,747,590	8.51	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			381.10000	0.38110	309,340	8.51	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.78	Put			5.67000	0.00567	4,230	7.66	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			16,269.52000	16.26952	16,668,260	7.66	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			5.96000	0.00596	4,450	7.66	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			16,310.42000	16.31042	16,709,200	7.66	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			5.81000	0.00581	4,340	7.66	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			16,351.31000	16.35131	16,750,120	7.66	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			758.06000	0.75806	674,280	7.08	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			6,609.77000	6.60977	6,931,150	7.08	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			748.92000	0.74892	665,910	7.08	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			6,645.03000	6.64503	6,967,170	7.08	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			739.88000	0.73988	657,630	7.08	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			6,574.57000	6.57457	6,895,180	7.08	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,883.52000	1.88352	1,730,300	6.46	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			4,386.57000	4.38657	4,642,820	6.46	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,869.48000	1.86948	1,717,130	6.46	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			4,327.27000	4.32727	4,581,790	6.45	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,897.65000	1.89765	1,743,570	6.45	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			4,356.88000	4.35688	4,612,260	6.46	0.00	0	
Total R186 Option												0.00	0	15,17
Total For R186												82,274,100.00	695	93,07
R197	On	05/11/2020	Bond Future			317.25812	317.25812	317.25812	317.25812			0.00	0	
R197	On	04/02/2021	Bond Future			315.08859	315.08859	313.20089	313.20089			0.00	0	2,40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R197	On	06/05/2021			318.49763	318.49763	316.59082	316.59082			0.00	0	
R197	On	05/08/2021			314.02023	314.02023	312.09284	312.09284			0.00	0	
R197	On	04/11/2021			317.23210	317.23210	315.28462	315.28462			0.00	0	
Total R197 Future											0.00	0	2,46
Total For R197											0.00	0	2,46
R202	On	05/11/2020			212.53682	212.53682	212.53682	212.53682			0.00	0	
R202	On	04/02/2021			214.64927	214.64927	210.50291	210.50291			0.00	0	7,8
R202	On	06/05/2021			216.97137	216.97137	212.78117	212.78117			0.00	0	
R202	On	05/08/2021			215.12064	215.12064	210.88443	210.88443			0.00	0	
R202	On	04/11/2021			217.32127	217.32127	213.04140	213.04140			0.00	0	
Total R202 Future											0.00	0	7,82
Total For R202											0.00	0	7,82
R2023	On	05/11/2020			4.19000	109.25182	4.19000	109.25182		1.82	0.00	0	
R2023	On	04/02/2021			3.84595	111.09934	4.24223	110.29047		1.76	0.00	0	31,1
R2023	On	06/05/2021			3.78110	108.36766	4.23534	107.55069		1.76	0.00	0	
R2023	On	05/08/2021			3.68464	109.53749	4.21695	108.71187		1.49	0.00	0	
R2023	On	04/11/2021			3.61118	106.72667	4.24962	105.89266		1.32	0.00	0	
Total R2023 Future											0.00	0	31,13
R2023	On	04/02/2021	6.33	Call			4,134.55000	4.13455	4,943,370	2.16	0.00	0	
R2023	On	04/02/2021	6.33	Put			0.05000	0.00005	0,000	2.16	0.00	0	
R2023	On	04/02/2021	6.34	Call			4,153.85000	4.15385	4,962,670	2.16	0.00	0	
R2023	On	04/02/2021	6.34	Put			0.05000	0.00005	0,000	2.16	0.00	0	
R2023	On	04/02/2021	6.32	Call			4,115.25000	4.11525	4,924,060	2.16	0.00	0	
R2023	On	04/02/2021	6.32	Put			0.06000	0.00006	0,000	2.16	0.00	0	
R2023	On	06/05/2021	7.58	Call			5,769.81000	5.76981	6,586,760	2.04	0.00	0	
R2023	On	06/05/2021	7.58	Put			0.02000	0.00002	0,000	2.04	0.00	0	
R2023	On	06/05/2021	7.56	Call			5,736.55000	5.73655	6,553,500	2.04	0.00	0	
R2023	On	06/05/2021	7.56	Put			0.02000	0.00002	0,000	2.04	0.00	0	
R2023	On	06/05/2021	7.57	Call			5,753.18000	5.75318	6,570,130	2.04	0.00	0	
R2023	On	06/05/2021	7.57	Put			0.02000	0.00002	0,000	2.04	0.00	0	
R2023	On	05/08/2021	5.30	Put			119.03000	0.11903	38,480	1.69	0.00	0	
R2023	On	05/08/2021	5.31	Call			1,785.07000	1.78507	2,531,500	1.69	0.00	0	
R2023	On	05/08/2021	5.31	Put			116.80000	0.11680	37,610	1.69	0.00	0	
R2023	On	05/08/2021	5.29	Call			1,759.35000	1.75935	2,503,050	1.69	0.00	0	
R2023	On	05/08/2021	5.29	Put			121.29000	0.12129	39,370	1.69	0.00	0	
R2023	On	05/08/2021	5.30	Call			1,772.20000	1.77220	2,517,270	1.69	0.00	0	
R2023	On	04/11/2021	4.91	Call			1,111.91000	1.11191	1,780,430	1.41	0.00	0	
R2023	On	04/11/2021	4.91	Put			258.98000	0.25898	93,490	1.41	0.00	0	
R2023	On	04/11/2021	4.92	Call			1,121.47000	1.12147	1,791,850	1.41	0.00	0	

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	04/11/2021	Bond Future	4.92	Put			255.70000	0.25570	92,070	1.41	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			1,102.02000	1.10202	1,768,810	1.40	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			261.93000	0.26193	94,710	1.40	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	31,13
R2030	On	05/11/2020	Bond Future			9.06000	95.66303	9.06000	95.66303		11.59	0.00	0	
R2030	On	04/02/2021	Bond Future			8.89708	94.72811	9.12874	93.37934		14.15	15,535,410.04	164	107,74
R2030	On	06/05/2021	Bond Future			9.08779	95.73097	9.32964	94.36833		12.94	0.00	0	
R2030	On	05/08/2021	Bond Future			9.29432	92.75928	9.54745	91.38207		11.71	0.00	0	
R2030	On	04/11/2021	Bond Future			9.51063	93.68561	9.77524	92.29454		11.25	0.00	0	
Total R2030 Future												15,535,410.04	164	107,74
R2030	On	04/02/2021	Bond Future	9.16	Call			2,694.25000	2.69425	3,414,160	14.09	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Put			5,466.43000	5.46643	4,461,970	13.48	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			892.22000	0.89222	1,236,530	13.48	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			3,445.00000	3.44500	2,671,740	13.87	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,878.00000	1.87800	2,453,510	13.87	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			6,656.09000	6.65609	7,763,070	15.27	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Put			5,420.15000	5.42015	4,419,920	13.49	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			907.28000	0.90728	1,255,820	13.49	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			2,626.73000	2.62673	1,978,870	14.06	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			2,576.30000	2.57630	3,277,210	14.06	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.20	Put			2,405.17000	2.40517	1,795,180	14.12	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			2,541.92000	2.54192	1,908,320	14.08	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Put			6,242.46000	6.24246	5,174,300	13.41	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			680.02000	0.68002	960,630	13.41	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	9.30	Call			3,130.05000	3.13005	3,915,160	14.19	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Put			2,148.94000	2.14894	1,585,280	14.19	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	9.35	Call			3,294.27000	3.29427	4,102,020	14.23	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			734.12000	0.73412	492,330	15.27	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Put			2,514.16000	2.51416	1,885,300	14.09	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,724.22000	2.72422	3,448,860	14.10	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			2,486.62000	2.48662	1,862,490	14.10	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			2,664.45000	2.66445	3,379,620	14.08	0.00	0	
R2030	On	04/02/2021	Bond Future	9.35	Put			2,029.25000	2.02925	1,488,230	14.23	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	9.20	Call			2,815.04000	2.81504	3,553,820	14.12	0.00	0	1,60
R2030	On	06/05/2021	Bond Future	9.15	Call			2,950.48000	2.95048	3,607,020	12.88	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call			5,363.22000	5.36322	6,273,510	13.52	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			2,143.22000	2.14322	1,690,870	13.52	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			3,137.21000	3.13721	3,818,690	12.92	0.00	0	

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	9.22	Put		3,751.75000	3.75175	3,070,590	12.92	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		8,806.74000	8.80674	7,707,360	12.33	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		798.41000	0.79841	1,061,670	12.33	0.00	0	70
R2030	On	06/05/2021	Bond Future	8.77	Put		5,238.89000	5.23889	4,396,090	12.64	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call		2,046.01000	2.04601	2,565,850	12.64	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put		3,608.27000	3.60827	2,944,810	12.95	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call		3,274.64000	3.27464	3,973,820	12.95	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call		9,284.73000	9.28473	10,441,800	13.92	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put		788.66000	0.78866	583,090	13.92	0.00	0	30
R2030	On	06/05/2021	Bond Future	11.70	Call		12,400.60000	12.40060	13,666,780	13.92	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		318.08000	0.31808	221,620	13.92	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call		12,442.94000	12.44294	13,710,190	13.92	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		313.98000	0.31398	218,590	13.92	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		12,358.27000	12.35827	13,623,370	13.92	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		8,448.44000	8.44844	9,563,580	13.92	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		994.22000	0.99422	746,720	13.92	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call		5,802.30000	5.80230	6,746,010	13.66	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		1,945.70000	1.94570	1,526,770	13.66	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		3,960.14000	3.96014	3,254,040	12.88	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		322.23000	0.32223	224,690	13.92	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		6,517.55000	6.51755	7,493,550	12.58	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		2,019.02000	2.01902	1,617,810	12.58	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		385.29000	0.38529	280,130	12.69	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		6,554.43000	6.55443	7,532,700	12.59	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		2,005.45000	2.00545	1,606,510	12.59	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		6,591.09000	6.59109	7,571,640	12.60	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,991.70000	1.99170	1,595,040	12.60	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Put		5,511.64000	5.51164	4,674,710	11.33	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,217.76000	2.21776	2,758,040	11.33	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		3,953.73000	3.95373	3,281,840	11.68	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		3,426.68000	3.42668	4,132,000	11.68	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call		12,892.21000	12.89221	14,164,260	12.69	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		6,657.66000	6.65766	7,606,160	11.96	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		2,541.96000	2.54196	2,099,390	11.96	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		6,692.06000	6.69206	7,642,680	11.97	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		2,527.37000	2.52737	2,086,920	11.97	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		6,726.51000	6.72651	7,679,240	11.98	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		2,512.86000	2.51286	2,074,520	11.98	0.00	0	
Total R2030 Option											0.00	0	17,40

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2030												15,535,410.04	164	125,14
R2032	On	05/11/2020	Bond Future			10.20000	87.95177	10.20000	87.95177		14.29	0.00	0	
R2032	On	04/02/2021	Bond Future			9.98766	91.44961	10.23992	89.92829		16.79	0.00	0	120,12
R2032	On	06/05/2021	Bond Future			10.19796	88.27249	10.46080	86.73552		16.19	0.00	0	
R2032	On	05/08/2021	Bond Future			10.41915	89.22577	10.69334	87.67225		13.92	0.00	0	
R2032	On	04/11/2021	Bond Future			10.65843	85.97378	10.94460	84.40465		14.05	0.00	0	
Total R2032 Future												0.00	0	120,12
R2032	On	04/02/2021	Bond Future	9.62	Call			1,420.68000	1.42068	1,914,010	16.17	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			5,224.88000	5.22488	4,196,890	16.17	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			1,440.77000	1.44077	1,938,890	16.18	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Put			6,782.25000	6.78225	5,605,500	15.84	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			860.47000	0.86047	1,205,040	15.84	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			5,030.06000	5.03006	6,080,810	17.50	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put			5,181.83000	5.18183	4,158,630	16.18	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			1,400.60000	1.40060	1,889,150	16.15	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			1,664.95000	1.66495	1,194,380	17.50	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put			5,268.00000	5.26800	4,235,230	16.15	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put			9,634.53000	9.63453	8,290,390	15.80	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			375.36000	0.37536	552,540	15.80	0.00	0	80
R2032	On	06/05/2021	Bond Future	12.10	Call			9,864.63000	9.86463	11,138,750	17.44	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			1,068.50000	1.06850	805,650	17.44	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Put			4,320.41000	4.32041	3,554,140	16.06	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			3,560.19000	3.56019	4,330,890	16.06	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call			9,904.02000	9.90402	11,180,180	17.44	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			1,058.13000	1.05813	797,320	17.44	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			9,943.44000	9.94344	11,221,610	17.44	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			1,047.85000	1.04785	789,050	17.44	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			11,750.53000	11.75053	13,108,900	17.44	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			663.64000	0.66364	485,040	17.44	0.00	0	70
R2032	On	05/08/2021	Bond Future	11.35	Put			2,745.55000	2.74555	2,224,820	14.54	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			6,349.87000	6.34987	7,385,300	14.55	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			2,728.44000	2.72844	2,210,350	14.55	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			6,385.83000	6.38583	7,423,870	14.56	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			2,711.71000	2.71171	2,196,230	14.56	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			6,314.24000	6.31424	7,347,030	14.54	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			7,030.93000	7.03093	8,074,580	14.74	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			3,124.37000	3.12437	2,598,890	14.74	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Call			7,065.34000	7.06534	8,111,260	14.75	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			3,108.09000	3.10809	2,584,880	14.75	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/11/2021	Bond Future	11.71	Call			7,099.47000	7.09947	8,147,680	14.76	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			3,091.57000	3.09157	2,570,650	14.76	0.00	0	
Total R2032 Option												0.00	0	3,87
Total For R2032												0.00	0	124,00
R2035	On	05/11/2020	Bond Future			11.03000	86.38106	11.03000	86.38106		16.09	0.00	0	
R2035	On	04/02/2021	Bond Future			10.65680	91.12774	10.96658	89.14246		18.93	3,645,109.60	40	99,88
R2035	On	06/05/2021	Bond Future			10.86915	87.61790	11.19159	85.61199		18.52	0.00	0	
R2035	On	05/08/2021	Bond Future			11.09509	88.56392	11.43136	86.53649		15.84	0.00	0	
R2035	On	04/11/2021	Bond Future			11.33714	84.97621	11.68785	82.92838		16.02	0.00	0	
Total R2035 Future												3,645,109.60	40	99,88
R2035	On	04/02/2021	Bond Future	10.05	Call			1,063.59000	1.06359	1,574,170	17.72	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			6,672.02000	6.67202	5,249,100	17.84	0.00	0	68
R2035	On	04/02/2021	Bond Future	11.14	Call			3,917.90000	3.91790	5,085,560	19.09	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put			2,835.38000	2.83538	2,017,760	19.09	0.00	0	68
R2035	On	04/02/2021	Bond Future	10.05	Put			7,138.40000	7.13840	5,663,700	17.72	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call			1,080.36000	1.08036	1,596,610	17.73	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			7,085.54000	7.08554	5,616,510	17.73	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			1,046.99000	1.04699	1,551,930	17.70	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			7,191.51000	7.19151	5,711,170	17.70	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			1,221.14000	1.22114	1,783,500	17.84	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put			1,417.07000	1.41707	1,040,140	19.96	0.00	0	1,68
R2035	On	06/05/2021	Bond Future	12.02	Call			7,390.73000	7.39073	8,798,320	19.55	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			2,542.68000	2.54268	1,944,360	19.55	0.00	0	78
R2035	On	06/05/2021	Bond Future	11.15	Put			4,564.25000	4.56425	3,629,270	18.43	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			1,252.45000	1.25245	910,820	19.96	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put			5,703.23000	5.70323	4,615,050	18.10	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			3,321.75000	3.32175	4,239,480	18.10	0.00	0	1,68
R2035	On	06/05/2021	Bond Future	12.37	Call			8,761.04000	8.76104	10,276,220	19.96	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			3,475.08000	3.47508	2,708,000	18.83	0.00	0	1,68
R2035	On	06/05/2021	Bond Future	12.77	Call			10,303.35000	10.30335	11,932,330	19.96	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			2,021.88000	2.02188	1,524,960	19.96	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Put			7,351.85000	7.35185	6,073,280	17.66	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			2,300.12000	2.30012	3,027,460	17.66	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.36	Call			8,723.45000	8.72345	10,235,540	19.96	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			4,309.40000	4.30940	5,380,330	18.43	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call			10,858.12000	10.85812	12,522,400	19.96	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Put			8,086.62000	8.08662	6,734,590	17.50	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			1,960.25000	1.96025	2,614,130	17.50	0.00	0	78
R2035	On	06/05/2021	Bond Future	11.55	Call			5,625.05000	5.62505	6,863,880	18.83	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	12.36	Put		2,005.37000	2.00537	1,511,550	19.96		0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		1,988.96000	1.98896	1,498,230	19.96		0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		8,685.91000	8.68591	10,194,900	19.96		0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Call		4,847.59000	4.84759	5,991,950	18.59		0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		4,067.84000	4.06784	3,206,290	18.59		0.00	0	75
R2035	On	05/08/2021	Bond Future	5.31	Put		51,554.64000	51.55464	49,527,620	14.82		0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.42000	0.00042	0,810	14.82		0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		51,787.91000	51.78791	49,760,870	14.82		0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.43000	0.00043	0,830	14.82		0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		51,671.21000	51.67121	49,644,180	14.82		0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.44000	0.00044	0,850	14.82		0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		8,041.29000	8.04129	9,434,780	16.92		0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		3,416.20000	3.41620	2,761,860	16.92		0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		7,969.11000	7.96911	9,357,200	16.89		0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		3,449.30000	3.44930	2,789,560	16.89		0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call		8,005.18000	8.00518	9,395,980	16.90		0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		3,432.70000	3.43270	2,775,670	16.90		0.00	0	
Total R2035 Option												0.00	0	10,42
Total For R2035												3,645,109.60	40	110,31
R2037	On	05/11/2020	Bond Future			11.25000	82.02328	11.25000	82.02328	17.21		0.00	0	
R2037	On	04/02/2021	Bond Future			10.87858	82.36666	11.22965	80.14186	21.42		0.00	0	129,66
R2037	On	06/05/2021	Bond Future			11.09082	83.23886	11.45624	80.99094	19.81		0.00	0	
R2037	On	05/08/2021	Bond Future			11.31820	79.88212	11.69947	77.61003	17.90		0.00	0	
R2037	On	04/11/2021	Bond Future			11.54909	80.67956	11.94626	78.38465	17.17		0.00	0	
Total R2037 Future												0.00	0	129,66
R2037	On	04/02/2021	Bond Future	13.73	Call		13,664.60000	13.66460	15,791,910	23.31		0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		201.63000	0.20163	104,140	23.31		0.00	0	36
R2037	On	04/02/2021	Bond Future	9.65	Call		413.65000	0.41365	691,810	20.06		0.00	0	7
R2037	On	04/02/2021	Bond Future	10.29	Call		1,095.93000	1.09593	1,689,590	20.06		0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		7,266.62000	7.26662	5,635,480	20.06		0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Call		2,242.33000	2.24233	3,206,010	20.54		0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		4,652.37000	4.65237	3,391,250	20.54		0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call		1,187.51000	1.18751	1,817,370	20.06		0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		6,943.05000	6.94305	5,348,110	20.06		0.00	0	7
R2037	On	04/02/2021	Bond Future	10.28	Call		1,081.18000	1.08118	1,668,910	20.06		0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		7,321.35000	7.32135	5,684,280	20.06		0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Call		5,771.46000	5.77146	7,376,160	22.01		0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		1,771.39000	1.77139	1,151,290	22.01		0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put		6,270.76000	6.27076	4,757,360	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 Intere
R2037	On	04/02/2021	Bond Future	11.97	Put		1,656.42000	1.65642	1,069,330	22.13	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		6,056.35000	6.05635	7,694,060	22.13	0.00	0	30
R2037	On	04/02/2021	Bond Future	9.65	Put		11,205.63000	11.20563	9,258,990	20.06	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		1,404.46000	1.40446	2,115,860	20.06	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.27	Call		1,066.58000	1.06658	1,648,390	20.06	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		7,376.32000	7.37632	5,733,330	20.06	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		2,291.11000	2.29111	1,685,610	20.76	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		7,811.25000	7.81125	9,447,080	20.72	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		2,320.69000	2.32069	1,708,600	20.72	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		7,850.24000	7.85024	9,489,380	20.74	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		2,305.85000	2.30585	1,697,070	20.74	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		7,889.28000	7.88928	9,531,700	20.76	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		6,572.54000	6.57254	8,074,630	18.20	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		3,298.44000	3.29844	2,528,440	18.20	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		6,502.34000	6.50234	7,997,050	18.18	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		3,337.47000	3.33747	2,560,090	18.18	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		6,537.29000	6.53729	8,035,710	18.19	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		3,317.77000	3.31777	2,544,100	18.19	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		3,353.98000	3.35398	2,640,570	17.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		8,089.92000	8.08992	9,674,330	17.83	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		3,337.91000	3.33791	2,627,410	17.83	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		8,019.72000	8.01972	9,598,290	17.80	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		3,370.14000	3.37014	2,653,800	17.80	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		8,054.80000	8.05480	9,636,300	17.82	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											0.00	0	130,95
R2040	On	05/11/2020	Bond Future			11.43000	83.71345	11.43000	83.71345	17.67	0.00	0	
R2040	On	04/02/2021	Bond Future			10.99950	84.42316	11.36636	81.95418	21.90	0.00	0	81,6
R2040	On	06/05/2021	Bond Future			11.20728	85.31725	11.58938	82.82247	20.49	0.00	0	
R2040	On	05/08/2021	Bond Future			11.42973	81.73261	11.82867	79.21108	18.42	0.00	0	
R2040	On	04/11/2021	Bond Future			11.65503	82.54849	12.07091	80.00158	17.62	0.00	0	
Total R2040 Future											0.00	0	81,61
R2040	On	04/02/2021	Bond Future	10.41	Call		1,064.72000	1.06472	1,706,620	20.25	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		7,758.89000	7.75889	5,931,810	20.25	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		261.59000	0.26159	474,050	20.25	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		9,921.46000	9.92146	7,886,170	20.25	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		635.58000	0.63558	1,069,270	20.25	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		4,879.92000	4.87992	6,497,830	22.23	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		223.49000	0.22349	409,960	20.25	0.00	0	50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	04/02/2021	Bond Future	10.24	Put		8,804.84000	8.80484	6,868,200	20.25	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		829.55000	0.82955	1,361,890	20.25	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		4,239.69000	4.23969	5,746,520	22.00	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		7,818.41000	7.81841	5,984,600	20.25	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Put		13,580.78000	13.58078	11,324,260	20.25	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		1,079.92000	1.07992	1,728,570	20.25	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		7,699.63000	7.69963	5,879,300	20.25	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		1,049.68000	1.04968	1,684,850	20.25	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		2,919.17000	2.91917	1,957,020	22.00	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.74	Put		2,483.29000	2.48329	1,632,220	22.23	0.00	0	80
R2040	On	04/02/2021	Bond Future	9.49	Put		14,213.77000	14.21377	11,931,260	20.25	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call		7,792.07000	7.79207	9,562,330	21.46	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		2,713.23000	2.71323	1,988,710	21.46	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		7,832.33000	7.83233	9,606,400	21.48	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		2,696.25000	2.69625	1,975,540	21.48	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		7,752.06000	7.75206	9,518,480	21.44	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		2,537.83000	2.53783	3,492,730	19.38	0.00	0	30
R2040	On	06/05/2021	Bond Future	11.58	Put		4,752.59000	4.75259	3,634,980	20.31	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		4,692.80000	4.69280	6,069,970	20.31	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		11,545.44000	11.54544	13,631,590	22.09	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		2,730.52000	2.73052	2,002,160	21.44	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		1,334.04000	1.33404	925,410	22.09	0.00	0	30
R2040	On	06/05/2021	Bond Future	10.83	Put		7,619.90000	7.61990	6,080,020	19.38	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		622.18000	0.62218	417,360	19.98	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		7,214.50000	7.21450	8,916,110	19.02	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		3,360.66000	3.36066	2,540,740	19.02	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		7,251.70000	7.25170	8,957,220	19.04	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		3,341.10000	3.34110	2,525,090	19.04	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		7,177.34000	7.17734	8,875,020	19.01	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		7,789.70000	7.78970	6,269,660	17.28	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,745.83000	2.74583	3,747,320	17.28	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		5,859.80000	5.85980	4,609,640	17.92	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		4,111.95000	4.11195	5,383,320	17.92	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		15,957.83000	15.95783	18,274,540	19.98	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		3,380.33000	3.38033	2,556,480	19.01	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		3,648.02000	3.64802	2,844,280	18.38	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		8,332.04000	8.33204	10,078,500	18.40	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		3,630.47000	3.63047	2,830,020	18.40	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		8,368.73000	8.36873	10,118,430	18.41	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		3,613.32000	3.61332	2,816,110	18.41	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/11/2021	Bond Future	12.89	Call			8,295.68000	8.29568	10,038,850	18.38	0.00	0	
Total R2040 Option												0.00	0	7,50
Total For R2040												0.00	0	89,11
R2044	On	05/11/2020	Bond Future			11.54500	79.97170	11.54500	79.97170		18.56	0.00	0	
R2044	On	04/02/2021	Bond Future			11.14025	80.53359	11.48129	78.25277		23.07	80,533.59	1	38,0
R2044	On	06/05/2021	Bond Future			11.34360	81.38652	11.69905	79.08194		21.50	0.00	0	
R2044	On	05/08/2021	Bond Future			11.56119	77.88465	11.93263	75.55526		19.35	0.00	0	
R2044	On	04/11/2021	Bond Future			11.78119	78.66203	12.16872	76.30932		18.50	0.00	0	
Total R2044 Future												80,533.59	1	38,01
R2044	On	04/02/2021	Bond Future	10.04	Put			10,979.44000	10.97944	9,026,820	21.39	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			514.98000	0.51498	843,180	21.39	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call			1,675.69000	1.67569	2,472,970	21.55	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put			6,059.89000	6.05989	4,576,350	21.55	0.00	0	26
R2044	On	04/02/2021	Bond Future	9.66	Put			13,875.37000	13.87537	11,780,580	21.39	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call			257.42000	0.25742	443,450	21.39	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.36	Call			858.69000	0.85869	1,348,830	21.39	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			8,804.01000	8.80401	7,013,330	21.39	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Call			771.95000	0.77195	1,223,480	21.39	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			9,258.08000	9.25808	7,428,790	21.39	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.37	Call			871.65000	0.87165	1,367,440	21.39	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			8,740.17000	8.74017	6,955,140	21.39	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			845.88000	0.84588	1,330,400	21.39	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			8,868.11000	8.86811	7,071,810	21.39	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put			2,754.48000	2.75448	2,065,140	22.18	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call			5,363.13000	5.36313	6,728,620	21.39	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put			4,110.64000	4.11064	3,171,550	21.39	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.44	Call			7,313.78000	7.31378	8,906,810	22.08	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			2,864.63000	2.86463	2,153,080	22.08	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			7,352.12000	7.35212	8,948,900	22.10	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put			5,883.17000	5.88317	4,671,930	20.72	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call			3,621.13000	3.62113	4,714,470	20.72	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.43	Call			7,275.48000	7.27548	8,864,760	22.07	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			2,883.38000	2.88338	2,168,080	22.07	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call			7,544.30000	7.54430	9,159,540	22.18	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put			2,846.00000	2.84600	2,138,200	22.10	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			3,281.13000	3.28113	2,527,920	19.80	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			7,158.53000	7.15853	8,727,520	19.77	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			3,319.50000	3.31950	2,559,100	19.77	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call			7,194.93000	7.19493	8,767,530	19.79	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	05/08/2021	Bond Future	12.60	Put		3,300.13000	3.30013	2,543,340	19.79	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		7,231.62000	7.23162	8,807,800	19.80	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		8,020.98000	8.02098	9,598,170	19.33	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		3,854.20000	3.85420	3,078,680	19.33	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		7,950.32000	7.95032	9,521,350	19.29	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		3,890.57000	3.89057	3,108,890	19.29	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		7,985.63000	7.98563	9,559,750	19.31	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		3,872.33000	3.87233	3,093,740	19.31	0.00	0	
Total R2044 Option											0.00	0	10,05
Total For R2044											80,533.59	1	48,11
R2048	On	05/11/2020	Bond Future			11.55500	78.54178	11.55500	78.54178	18.97	0.00	0	
R2048	On	04/02/2021	Bond Future			11.08719	83.96235	11.43900	81.55649	22.25	0.00	0	111,28
R2048	On	06/05/2021	Bond Future			11.27982	80.43972	11.64652	78.00878	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future			11.48392	81.30833	11.86697	78.85123	18.65	0.00	0	
R2048	On	04/11/2021	Bond Future			11.70066	77.71106	12.10090	75.22931	18.86	0.00	0	
Total R2048 Future											0.00	0	111,28
R2048	On	04/02/2021	Bond Future	10.47	Call		1,035.61000	1.03561	1,638,750	20.54	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		7,995.39000	7.99539	6,192,670	20.54	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put		6,429.42000	6.42942	4,831,450	20.99	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		1,590.67000	1.59067	2,398,560	20.99	0.00	0	2,55
R2048	On	04/02/2021	Bond Future	10.48	Call		1,050.92000	1.05092	1,660,690	20.54	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		7,933.31000	7.93331	6,137,220	20.54	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		1,020.46000	1.02046	1,617,000	20.54	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		8,057.76000	8.05776	6,248,440	20.54	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put		3,385.65000	3.38565	2,344,980	22.25	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		3,789.71000	3.78971	5,154,900	22.25	0.00	0	2,55
R2048	On	06/05/2021	Bond Future	12.34	Put		3,041.07000	3.04107	2,274,870	22.89	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		7,326.08000	7.32608	8,994,760	22.91	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		3,022.17000	3.02217	2,259,910	22.91	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		7,365.12000	7.36512	9,037,710	22.93	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		3,003.21000	3.00321	2,244,860	22.93	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		7,286.89000	7.28689	8,951,630	22.89	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		7,208.29000	7.20829	8,854,840	19.29	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		3,442.59000	3.44259	2,632,040	19.29	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		7,245.98000	7.24598	8,896,300	19.31	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		3,423.55000	3.42355	2,616,770	19.31	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		7,283.70000	7.28370	8,937,770	19.33	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		3,404.63000	3.40463	2,601,600	19.33	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		3,807.89000	3.80789	3,002,880	19.60	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	04/11/2021	Bond Future	12.83	Call		8,007.54000	8.00754	9,677,750	19.57	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		3,844.62000	3.84462	3,033,080	19.57	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		8,043.23000	8.04323	9,716,720	19.59	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		3,826.20000	3.82620	3,017,940	19.59	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		8,078.95000	8.07895	9,755,690	19.60	0.00	0	
Total R2048 Option											0.00	0	5,18
Total For R2048											0.00	0	116,46
R208	On	05/11/2020	Bond Future			3.50000	101.99596	3.50000	101.99596	0.18	0.00	0	
Total R208 Future											0.00	0	
Total For R208											0.00	0	
R209	On	05/11/2020	Bond Future			10.74000	67.24205	10.74000	67.24205	18.53	0.00	0	
R209	On	04/02/2021	Bond Future			10.33026	71.35095	10.65878	69.47609	21.96	45,450,555.15	637	27,68
R209	On	06/05/2021	Bond Future			10.51146	68.96598	10.85210	67.07156	21.05	12,758,706.30	185	3,47
R209	On	05/08/2021	Bond Future			10.70001	69.71072	11.05349	67.79595	18.38	0.00	0	
R209	On	04/11/2021	Bond Future			10.90124	67.26820	11.26819	65.33421	18.49	0.00	0	
Total R209 Future											58,209,261.45	822	31,05
R209	On	04/02/2021	Bond Future	10.11	Call		1,673.05000	1.67305	2,380,660	21.30	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		4,847.29000	4.84729	3,680,040	21.30	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		1,693.51000	1.69351	2,406,810	21.31	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		4,808.00000	4.80800	3,646,440	21.31	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		1,652.75000	1.65275	2,354,660	21.29	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		4,886.81000	4.88681	3,713,860	21.29	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		8,446.32000	8.44632	9,946,220	22.62	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		1,492.77000	1.49277	1,092,960	22.62	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		2,460.72000	2.46072	3,243,240	20.36	0.00	0	6,30
R209	On	06/05/2021	Bond Future	11.25	Call		5,095.30000	5.09530	6,293,460	21.30	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		2,977.09000	2.97709	2,280,830	21.30	15,965,810.00	7,000	9,15
R209	On	06/05/2021	Bond Future	12.23	Call		8,412.55000	8.41255	9,909,820	22.62	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		1,480.09000	1.48009	1,082,940	22.62	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		1,454.99000	1.45499	1,063,120	22.62	0.00	0	9,15
R209	On	06/05/2021	Bond Future	11.00	Call		0.00000	0.00000	5,452,940	21.05	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		0.00000	0.00000	2,759,530	21.05	9,658,355.00	3,500	3,50
R209	On	06/05/2021	Bond Future	10.25	Put		5,862.26000	5.86226	4,750,360	20.36	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		1,467.50000	1.46750	1,072,980	22.62	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		8,378.83000	8.37883	9,873,440	22.62	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Call		8,480.10000	8.48010	9,982,650	22.62	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		6,517.82000	6.51782	7,834,450	19.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		2,675.31000	2.67531	2,077,170	19.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		6,451.47000	6.45147	7,762,290	19.07	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R209	On	05/08/2021	Bond Future	11.79	Put		2,706.28000	2.70628	2,102,330	19.07	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		6,484.74000	6.48474	7,798,460	19.09	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		2,690.86000	2.69086	2,089,810	19.09	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,944.03000	2.94403	2,355,550	19.38	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		7,444.13000	7.44413	8,792,100	19.39	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,929.73000	2.92973	2,343,710	19.39	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		7,380.02000	7.38002	8,723,060	19.36	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,958.63000	2.95863	2,367,680	19.36	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Call		7,411.95000	7.41195	8,757,460	19.38	0.00	0	
Total R209 Option											25,624,165.00	10,500	28,12
Total For R209											83,833,426.45	11,322	59,22
R210	On	05/11/2020	Bond Future			188.15842	188.15842	188.15842	188.15842		0.00	0	
R210	On	04/02/2021	Bond Future			191.55996	191.55996	190.54376	190.54376		0.00	0	1,2
R210	On	06/05/2021	Bond Future			190.92293	190.92293	189.89644	189.89644		0.00	0	
R210	On	05/08/2021	Bond Future			193.02953	193.02953	191.99203	191.99203		0.00	0	
R210	On	04/11/2021	Bond Future			192.26978	192.26978	191.22139	191.22139		0.00	0	
Total R210 Future											0.00	0	1,2
Total For R210											0.00	0	1,2
R212	On	05/11/2020	Bond Future			170.06012	170.06012	170.06012	170.06012		0.00	0	
R212	On	04/02/2021	Bond Future			169.72061	169.72061	169.25241	169.25241		0.00	0	7,0
R212	On	06/05/2021	Bond Future			171.55718	171.55718	171.08463	171.08463		0.00	0	
R212	On	05/08/2021	Bond Future			171.12167	171.12167	170.64413	170.64413		0.00	0	
R212	On	04/11/2021	Bond Future			172.87218	172.87218	172.38956	172.38956		0.00	0	
Total R212 Future											0.00	0	7,0
Total For R212											0.00	0	7,0
R213	On	05/11/2020	Bond Future			9.58000	84.69086	9.58000	84.69086	13.56	0.00	0	
R213	On	04/02/2021	Bond Future			9.45518	87.41699	9.68642	86.10728	15.95	0.00	0	8,9
R213	On	06/05/2021	Bond Future			9.64567	84.81294	9.88628	83.48975	15.21	0.00	0	
R213	On	05/08/2021	Bond Future			9.84906	85.72861	10.09991	84.39120	13.26	0.00	0	
R213	On	04/11/2021	Bond Future			10.07141	83.05765	10.33298	81.70682	13.28	0.00	0	
Total R213 Future											0.00	0	8,9
R213	On	04/02/2021	Bond Future	9.40	Call		1,964.65000	1.96465	2,519,650	15.69	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put		3,590.87000	3.59087	2,836,160	15.69	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		1,988.50000	1.98850	2,547,880	15.69	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		3,557.25000	3.55725	2,806,920	15.69	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		1,940.81000	1.94081	2,491,400	15.68	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		3,624.56000	3.62456	2,865,440	15.68	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		10,701.78000	10.70178	11,870,660	16.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	06/05/2021	Bond Future	11.91	Put		592.51000	0.59251	438,200	16.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		10,623.47000	10.62347	11,789,500	16.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		605.80000	0.60580	448,640	16.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call		10,662.61000	10.66261	11,830,070	16.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		599.12000	0.59912	443,390	16.35	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call		5,895.38000	5.89538	6,791,970	13.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		2,408.82000	2.40882	1,968,000	13.74	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Call		6,134.98000	6.13498	7,047,730	13.82	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		2,300.76000	2.30076	1,876,100	13.82	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put		6,164.70000	6.16470	5,310,840	12.55	0.00	0	20
R213	On	05/08/2021	Bond Future	9.34	Call		2,024.14000	2.02414	2,507,690	12.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		6,169.33000	6.16933	7,084,350	13.84	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		2,285.61000	2.28561	1,863,220	13.84	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		6,100.43000	6.10043	7,010,910	13.81	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		2,315.75000	2.31575	1,888,820	13.81	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call		3,930.48000	3.93048	4,656,860	13.18	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		3,719.36000	3.71936	3,108,330	13.18	0.00	0	20
R213	On	04/11/2021	Bond Future	11.10	Call		6,633.54000	6.63354	7,534,590	14.13	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		2,836.34000	2.83634	2,386,560	14.13	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		6,666.19000	6.66619	7,569,230	14.14	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		2,821.04000	2.82104	2,373,250	14.14	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		6,600.63000	6.60063	7,499,700	14.12	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		2,851.41000	2.85141	2,399,650	14.12	0.00	0	
Total R213 Option											0.00	0	60
Total For R213											0.00	0	9,500
R214	On	05/11/2020	Bond Future			11.23000	63.71624	11.23000	63.71624	20.27	0.00	0	
R214	On	04/02/2021	Bond Future			10.80579	67.88312	11.15595	65.89790	24.03	0.00	0	15,400
R214	On	06/05/2021	Bond Future			10.98664	65.32457	11.35008	63.31865	23.11	0.00	0	
R214	On	05/08/2021	Bond Future			11.17746	66.02988	11.55533	64.00245	20.24	0.00	0	
R214	On	04/11/2021	Bond Future			11.38011	63.41395	11.77304	61.36612	20.41	0.00	0	
Total R214 Future											0.00	0	15,400
R214	On	04/02/2021	Bond Future	10.32	Call		1,266.40000	1.26640	1,873,580	23.12	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		6,175.26000	6.17526	4,797,220	23.12	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		1,282.53000	1.28253	1,895,190	23.12	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		6,129.12000	6.12912	4,756,560	23.12	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		1,250.39000	1.25039	1,852,110	23.11	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		6,221.60000	6.22160	4,838,100	23.11	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		2,243.46000	2.24346	1,678,760	24.32	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		6,823.79000	6.82379	8,259,170	24.28	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	06/05/2021	Bond Future	12.25	Put		2,270.95000	2.27095	1,700,410	24.28	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		6,857.51000	6.85751	8,295,820	24.30	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		2,257.16000	2.25716	1,689,550	24.30	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		6,891.25000	6.89125	8,332,470	24.32	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		5,743.50000	5.74350	7,043,410	20.56	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		3,341.52000	3.34152	2,614,000	20.56	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		5,683.13000	5.68313	6,976,490	20.53	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		3,379.25000	3.37925	2,645,180	20.53	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		5,713.40000	5.71340	7,010,040	20.54	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		3,360.44000	3.36044	2,629,650	20.54	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		3,470.44000	3.47044	2,785,350	21.01	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		6,874.71000	6.87471	8,240,150	21.02	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		3,453.83000	3.45383	2,771,440	21.02	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		6,815.62000	6.81562	8,175,670	20.99	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		3,487.13000	3.48713	2,799,350	20.99	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		6,845.16000	6.84516	8,207,900	21.01	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	15,42
Total for Bond											185,368,579.68	12,222	1,026,11
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 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 R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 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 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 04/02/2021 GOVI			746.59200	746.59200	733.94400	733.94400				14,931,840.00	2	1,00
GOVI On 06/05/2021 GOVI			754.47900	754.47900	741.70700	741.70700				0.00	0	
GOVI On 05/08/2021 GOVI			762.53300	762.53300	749.62700	749.62700				0.00	0	
GOVI On 04/11/2021 GOVI			770.24800	770.24800	757.20900	757.20900				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total GOVI Future												14,931,840.00	2	1,00
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			170,060.00000	17.00600	43,580,000		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			170,160.00000	17.01600	43,680,000		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			169,960.00000	16.99600	43,480,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			630,370.00000	63.03700	758,090,000		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			630,270.00000	63.02700	757,990,000		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			630,170.00000	63.01700	757,890,000		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	719.15	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Call			304,970.00000	30.49700	434,030,000		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			304,870.00000	30.48700	433,930,000		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			304,770.00000	30.47700	433,830,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			287,990.00000	28.79900	418,380,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Call			287,890.00000	28.78900	418,280,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Call			288,090.00000	28.80900	418,480,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												14,931,840.00	2	1,00
Total for GOVI												14,931,840.00	2	1,00
AL37	On	04/02/2021	Index Future			782.94900	782.94900	780.33000	780.33000			0.00	0	
AL37	On	06/05/2021	Index Future			791.22000	791.22000	788.58300	788.58300			0.00	0	
AL37	On	05/08/2021	Index Future			799.66600	799.66600	797.00500	797.00500			0.00	0	
AL37	On	04/11/2021	Index Future			807.75700	807.75700	805.06600	805.06600			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/02/2021	Index Future			862.07300	862.07300	849.16900	849.16900			0.00	0	
AL7T	On	06/05/2021	Index Future			871.18000	871.18000	858.15000	858.15000			0.00	0	
AL7T	On	05/08/2021	Index Future			880.47900	880.47900	867.31400	867.31400			0.00	0	
AL7T	On	04/11/2021	Index Future			889.38800	889.38800	876.08700	876.08700			0.00	0	
Total AL7T 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 AL7T												0.00	0	
ALBI	On	04/02/2021	Index Future			756.32500	756.32500	743.24100	743.24100			0.00	0	22
ALBI	On	06/05/2021	Index Future			764.31500	764.31500	751.10100	751.10100			0.00	0	
ALBI	On	05/08/2021	Index Future			772.47400	772.47400	759.12200	759.12200			0.00	0	
ALBI	On	04/11/2021	Index Future			780.29000	780.29000	766.80100	766.80100			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	04/02/2021	Index Future			263.93500	263.93500	261.14900	261.14900			0.00	0	98
IGOV	On	06/05/2021	Index Future			266.78800	266.78800	263.97500	263.97500			0.00	0	2
IGOV	On	05/08/2021	Index Future			269.70000	269.70000	266.85700	266.85700			0.00	0	
IGOV	On	04/11/2021	Index Future			272.49200	272.49200	269.61800	269.61800			0.00	0	
Total IGOV Future												0.00	0	1,01
Total For IGOV												0.00	0	1,01
Total for Index												0.00	0	1,22
JIBAR f	On	18/11/2020	Jibar Future			3.32500	96.67500	3.32500	96.67500			0.00	0	
JIBAR f	On	15/12/2020	Jibar Future			3.14500	96.85500	3.17500	96.82500			0.00	0	30,0
JIBAR f	On	20/01/2021	Jibar Future			3.13000	96.87000	3.16000	96.84000			0.00	0	
JIBAR f	On	17/02/2021	Jibar Future			3.06000	96.94000	3.08000	96.92000			0.00	0	
JIBAR f	On	17/03/2021	Jibar Future			3.05500	96.94500	3.07500	96.92500			0.00	0	
JIBAR f	On	21/04/2021	Jibar Future			3.06000	96.94000	3.08000	96.92000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.07000	96.93000	3.09000	96.91000			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.16500	96.83500	3.18500	96.81500			0.00	0	30,00
JIBAR f	On	15/12/2021	Jibar Future			3.30500	96.69500	3.34500	96.65500			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			3.39000	96.61000	3.43000	96.57000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			3.72000	96.28000	3.78000	96.22000			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			3.78500	96.21500	3.82500	96.17500			0.00	0	
Total Jibar Future												0.00	0	60,01
Total For JIBAR FUTURE												0.00	0	60,01
Total for Jibar												0.00	0	60,01
5Y STN	On	21/12/2021	Interest Rate Swap			90.13000	90.13000	90.15000	90.15000			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 :												200,300,419.68	12,224	1,088,41
AA06	On	15/04/2021	Spot Bond					0.00000	100.19357			0.00	0	
Total AA06 SPOT												0.00	0	
Total For AA06												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			4.97000	102.59368	4.97000	102.58000				0.00	0	25,000,00
Total AA07 SPOT										0.00	0	25,000,00
Total For AA07										0.00	0	25,000,00
AB01/R On 24/11/2020 Spot Bond			10.00000	110.38700	10.00000	110.35700				0.00	0	
Total AB01/R186 SPOT										0.00	0	
Total For AB01/R186										0.00	0	
ABC12/R On 25/11/2020 Spot Bond			10.00000	110.60600	10.00000	110.57600				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCP13 On 07/12/2023 Spot Bond			4.08000	301.07450	4.08000	301.02403				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.77737				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.33085				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.15686	9.65000	103.51069				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.10264				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.80100				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.54203				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ABFN15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN15										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.23985				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	102.44929				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.96954				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.66859				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	104.79572				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.63847				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.33759				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	101.08164				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	102.26291				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.82427				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.86062				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	99.94013				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.49608				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.02511				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.34940				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.59376				0.00	0	1,800,000,00
Total ABFN35 SPOT										0.00	0	1,800,000,00
Total For ABFN35										0.00	0	1,800,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.85608				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.42518				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.23262				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.16661				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.44540				0.00	0	1,700,000,00
Total ABFN40 SPOT										0.00	0	1,700,000,00
Total For ABFN40										0.00	0	1,700,000,00
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.52730				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.63654				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.34714				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.35776				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.36541				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.61787				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.91681				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.96538				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.33858				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	99.89325				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.94783				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.71000	4.71000	4.71000	144.12312				0.00	0	726,666,60
Total ABKI03 SPOT										0.00	0	726,666,60
Total For ABKI03										0.00	0	726,666,60
ABKI03 On 13/10/2021 Spot Bond			100.00000	61.40340	100.00000	61.26326				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.66000	7.66000	7.66000	134.85893			3,465,342,636,000.00		452,394,600	226,197,30
Total ABKI04 SPOT									3,465,342,636,000.00		452,394,600	226,197,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABKI04										3,465,342,636,000.00	452,394,600	226,197,30
ABKI04 On 13/03/2024 Spot Bond			100.00000	16.01279	100.00000	15.97604				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	98.89028				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.37000	213.92935	3.37000	213.89765				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.18000	3.18000	3.18000	143.92845				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.98000	4.98000	4.98000	176.72634				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.27000	5.27000	5.27000	202.25593				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			5.81000	5.81000	5.81000	105.65105				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.82000	6.82000	6.82000	122.22597				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.47000	4.47000	4.47000	101.63249				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			6.83000	6.83000	6.83000	122.17124				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			3.86000	103.10131	3.86000	103.09058				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			4.31000	107.68776	4.31000	107.67528				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			4.52500	99.98760	4.52500	100.00000				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.63000	109.71594	4.63000	109.70207				0.00	0	831,000,00
Total ABS15 SPOT										0.00	0	831,000,00
Total For ABS15										0.00	0	831,000,00
ABS16 On 11/11/2025 Spot Bond			6.38500	116.95656	6.38500	116.93626				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.59500	116.29669	7.59500	116.27274				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			5.05000	113.91619	5.05000	113.90049				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.70500	111.46271	6.70500	111.44240				0.00	0	1,750,000,00
Total ABS7 SPOT										0.00	0	1,750,000,00
Total For ABS7										0.00	0	1,750,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.91880	100.00000	10.89437				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.43000	2.43000	2.43000	315.09288				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.83000	169.38774	1.83000	169.36967				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.69500	9.69500	9.69500	107.38744				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL08 On 25/11/2020 Spot Bond			10.00000	110.60600	10.00000	110.57600				0.00	0	
Total ACL089/JIBAR SPOT										0.00	0	
Total For ACL089/JIBAR										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL097 On 20/12/2025 Spot Bond					0.00000	100.84222				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.81447				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	258.97322				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	258.98920				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.77998				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	110.60600	10.00000	110.57600				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	100.78416				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.21274				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.81192				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.81192				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.83555				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.83555				0.00	0	
Total ACL202 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL202										0.00	0	
ACL202 On 30/01/2023 Spot Bond					0.00000	175.73968				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	179.10113				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL204 On 20/12/2023 Spot Bond					0.00000	100.76749				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL217 On 26/01/2021 Spot Bond					0.00000	100.23719				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL220 On 20/09/2021 Spot Bond					0.00000	100.76192				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.74108				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.03005				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI01 On 11/09/2023 Spot Bond					0.00000	102.31178				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI02 On 21/11/2022 Spot Bond					0.00000	99.84279				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI03 On 21/11/2023 Spot Bond					0.00000	99.84117				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.16711				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL01 On 11/04/2024 Spot Bond					0.00000	97.45727				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	97.31371				0.00	0	75,000,00
Total AGL03 SPOT										0.00	0	75,000,00
Total For AGL03										0.00	0	75,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.47393				0.00	1,620,395,800	955,197,90
Total AGT01 SPOT										0.00	1,620,395,800	955,197,90
Total For AGT01										0.00	1,620,395,800	955,197,90
AGT02 On 28/11/2024 Spot Bond					0.00000	101.80615				0.00	0	671,000,00
Total AGT02 SPOT										0.00	0	671,000,00
Total For AGT02										0.00	0	671,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	99.31744				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	100.74507				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.31538				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.31538				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.37154				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.30604				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.30292				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.33727				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.37160				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.48371				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.51789				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.41586				0.00	0	2,120,000,00
Total AHF5A1 SPOT										0.00	0	2,120,000,00
Total For AHF5A1										0.00	0	2,120,000,00
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.15876				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.50000	113.29136	5.50000	113.27466				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.22606				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.31579				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.94362				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	101.44261				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.67031				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.22600				0.00	0	
Total AHF6B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.31572				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.94344				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.35524				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.39809				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.42667				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.66976				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.38000	112.32232	6.38000	112.30294				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.50000	116.12621	5.50000	116.10909				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.49000	96.02207	11.49000	95.99293				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.41000	174.34009	5.41000	174.30454				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.41978				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.76899				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.95985				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.05922				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.49031				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.08269				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.39738				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.53689				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.93936				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.62000	217.51499	5.62000	217.46961				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.63500	195.14990	5.63500	195.10910				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN09 On 10/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09 On 20/12/2020 Spot Bond					0.00000	99.52671				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN111 On 02/12/2020 Spot Bond					0.00000	101.06827				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN113 On 07/03/2021 Spot Bond					0.00000	100.97561				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN115 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	
ASN121 On 20/12/2020 Spot Bond					0.00000	101.11282				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN134 On 20/12/2020 Spot Bond					0.00000	101.09897				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN135 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	
ASN137 On 31/01/2022 Spot Bond			2.81000	167.43451	2.81000	167.41225				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN140 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	
ASN144 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	
ASN145 On 20/06/2021 Spot Bond					0.00000	97.26570				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN146 On 04/05/2021 Spot Bond					0.00000	100.10477				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN147 On 04/05/2021 Spot Bond					0.00000	100.10571				0.00	0	
Total ASN147 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.85500	167.34560	2.85500	167.32313				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	50.83557				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	101.10654				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.62000	169.56257	5.62000	169.52706				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	100.02992				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	99.88466				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	101.09723				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.90778				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.64502				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.61000	95.78872	5.61000	95.76883				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.69664				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.70804				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.77704				0.00	164,507,200	82,253,600
Total ASN204 SPOT										0.00	164,507,200	82,253,600
Total For ASN204										0.00	164,507,200	82,253,600
ASN20: On 24/08/2021 Spot Bond					0.00000	101.49469				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.69948				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN21 On 29/08/2022 Spot Bond					0.00000	101.07864				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.98020				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.90501				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.69655				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	99.92870				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	99.86724				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	99.82763				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.89387				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.69400				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.75916				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.98821				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/01/2021 Spot Bond					0.00000	100.85068				0.00	0	
Total ASN315 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN315										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.12500	5.12500	5.12500	93.93665				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.71500	5.71500	5.71500	85.40456				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.71578				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.82579				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.02937				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.72161				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.72000	94.43704	5.72000	94.41715				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.77302				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.03757				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.03757				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.69660				0.00	246,760,400	123,380,200
Total ASN346 SPOT										0.00	246,760,400	123,380,200
Total For ASN346										0.00	246,760,400	123,380,200
ASN35: On 20/06/2024 Spot Bond					0.00000	100.74291				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.73829				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.73829				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	101.07852				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.89797				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.72298				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.75215				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 29/10/2021 Spot Bond					0.00000	100.18744				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2021 Spot Bond					0.00000	100.82219				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2021 Spot Bond					0.00000	100.82219				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.88553				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.72992				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN39! On 20/11/2020 Spot Bond					0.00000	99.88235				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39! On 17/12/2025 Spot Bond					0.00000	100.77991				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40! On 20/12/2024 Spot Bond					0.00000	100.72437				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41! On 20/12/2024 Spot Bond					0.00000	100.86323				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41! On 05/12/2020 Spot Bond					0.00000	100.93124				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42! On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42! On 20/12/2024 Spot Bond					0.00000	105.39856				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44! On 17/06/2021 Spot Bond					0.00000	100.73216				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44! On 17/06/2021 Spot Bond					0.00000	100.73216				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44! On 22/06/2023 Spot Bond					0.00000	100.66041				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45! On 23/06/2025 Spot Bond					0.00000	100.68349				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45! On 01/07/2023 Spot Bond					0.00000	100.93267				0.00	0	
Total ASN453 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN453										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	100.89121				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	103.76774				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.34052				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.34405				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 28/02/2023 Spot Bond					0.00000	103.07732				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46 On 31/03/2024 Spot Bond					0.00000	103.21353				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46 On 31/01/2022 Spot Bond					0.00000	102.70267				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond					0.00000	103.13705				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.16184				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.19264				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 31/03/2024 Spot Bond					0.00000	102.86664				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47 On 28/02/2023 Spot Bond					0.00000	102.73432				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN474 On 11/08/2021 Spot Bond					0.00000	99.98723				0.00	1,800,000,000	1,800,000,000
Total ASN476 SPOT										0.00	1,800,000,000	1,800,000,000
Total For ASN476										0.00	1,800,000,000	1,800,000,000
ASN476 On 17/08/2025 Spot Bond					0.00000	100.74922				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.90494				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/05/2021 Spot Bond					0.00000	100.96761				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN484 On 25/08/2025 Spot Bond					0.00000	93.55400				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond					0.00000	102.27162				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.74645				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 02/09/2021 Spot Bond					0.00000	100.85982				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN490 On 07/09/2021 Spot Bond					0.00000	100.84325				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.84895				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN493 On 08/09/2021 Spot Bond					0.00000	100.75129				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49 On 10/03/2021 Spot Bond					0.00000	100.71859				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.72986				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.72986				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49 On 16/03/2021 Spot Bond					0.00000	101.01048				0.00	1,400,000,000	700,000,000
Total ASN499 SPOT										0.00	1,400,000,000	700,000,000
Total For ASN499										0.00	1,400,000,000	700,000,000
ASN50 On 18/03/2021 Spot Bond					0.00000	100.61723				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50 On 31/03/2021 Spot Bond					0.00000	100.57178				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.62485				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.00000	102.38607	9.00000	101.08493				0.00	0	75,000,000
Total ASN508 SPOT										0.00	0	75,000,000
Total For ASN508										0.00	0	75,000,000
ASN50 On 21/12/2026 Spot Bond			8.18000	102.14776	8.18000	100.96367				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	102.19458	8.36000	100.98488				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	102.19458	8.36000	100.98488				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51 On 30/03/2021 Spot Bond					0.00000	100.49419				0.00	0	
Total ASN514 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN514										0.00	0	
ASN51 On 08/04/2021 Spot Bond					0.00000	100.40715				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN51 On 14/04/2021 Spot Bond					0.00000	100.32106				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN52 On 31/07/2022 Spot Bond			9.10000	106.50222	9.10000	100.54849				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			11.05000	107.23726	11.05000	100.45411				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			11.00000	106.24492	11.00000	100.18082				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	100.95434				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.16000	104.50605	4.16000	104.49417				0.00	0	
Total BAW19 SPOT										0.00	0	
Total For BAW19										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.90000	106.98090	4.90000	106.96660				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.23111	9.30000	101.20570				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.34697				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.50943				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.13804				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.06469				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.53642				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.84500	104.95030	5.84500	101.29211				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.48706				0.00	0	760,000,00
Total BAW34 SPOT										0.00	0	760,000,00
Total For BAW34										0.00	0	760,000,00
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.63828				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.90155				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.89024				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			7.70000	7.70000	7.70000	108.76571				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.81620				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.81620				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA7' On 30/06/2021 Spot Bond					0.00000	100.81620				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.30500	10.30500	10.30500	108.98152				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.98511				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.84514				0.00	196,864,000	98,432,000
Total BAYA74 SPOT										0.00	196,864,000	98,432,000
Total For BAYA74										0.00	196,864,000	98,432,000
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.81222				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.81231				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.82560				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.93007				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.93007				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.94391				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.95857				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.92960				0.00	0	
Total BAYA82 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA82										0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	100.95802				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYB1 On 30/06/2021 Spot Bond					0.00000	101.07235				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.10000				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.10000				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.10000				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	101.12867				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	101.10058				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.10058				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.15751				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.02665				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 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 BCJ15 SPOT										0.00	0	
Total For BCJ15										0.00	0	
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.83868				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.25000	7.25000	7.25000	105.45987				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.08901				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.40126				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.54811				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.99597				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.50000	111.17687	6.50000	111.15723				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.33551				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.25065				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.40000	103.07036	6.40000	103.05283				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.97448				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL13 On 20/08/2021 Spot Bond			5.50000	107.31258	5.50000	107.29675				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.58426				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	104.29563				0.00	0	340,000,00
Total BGL15 SPOT										0.00	0	340,000,00
Total For BGL15										0.00	0	340,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	101.56136				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.00078				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.79939				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.80220				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	106.20961				0.00	0	83,000,00
Total BGT01 SPOT										0.00	0	83,000,00
Total For BGT01										0.00	0	83,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	100.98416				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	99.96787				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.18714				0.00	0	3,000,000,00
Total BID10 SPOT										0.00	0	3,000,000,00
Total For BID10										0.00	0	3,000,000,00
BID11 On 15/11/2023 Spot Bond			5.24000	111.91248	5.24000	111.89674				0.00	0	
Total BID11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.80634				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.85191				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.46486				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	97.44987				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.19885				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.50025				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.80749				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.69574				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 22/03/2021 Spot Bond					0.00000	100.63996				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.30160				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.49859				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF13 On 19/11/2020 Spot Bond					0.00000	99.90518				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF18 On 19/11/2022 Spot Bond					0.00000	99.92092				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF19 On 19/11/2024 Spot Bond					0.00000	99.89756				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF20 On 26/02/2023 Spot Bond					0.00000	99.54414				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF21 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF22 On 16/07/2023 Spot Bond					0.00000	100.37581				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF23 On 03/08/2021 Spot Bond					0.00000	100.10342				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF24 On 03/08/2022 Spot Bond					0.00000	100.11209				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.37559				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.40658				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.09840				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF29 On 03/11/2022 Spot Bond					0.00000	100.10339				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF30 On 03/11/2023 Spot Bond					0.00000	100.10772				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.76541				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.01521				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	
CBL26 On 06/05/2021 Spot Bond			4.10000	103.52005	4.10000	103.50865				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.40644				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.03180				0.00	0	240,000,00
Total CBL29 SPOT										0.00	0	240,000,00
Total For CBL29										0.00	0	240,000,00
CCT01 On 23/06/2023 Spot Bond			6.74500	118.59810	6.74500	118.57660				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.09500	118.92035	7.09500	118.89770				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.62500	114.62103	7.62500	114.59733				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.04500	108.78440	9.04500	106.28831				0.00	0	
Total CCT04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	110.60610	10.00000	110.57590				0.00	0	
Total CGR14/JIBAR SPOT										0.00	0	
Total For CGR14/JIBAR										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.18532				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	99.96000				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.17048				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.03935				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.22292				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.52259				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.63502				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.39212				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.41758				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.62883				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	158.99246	3.14000	158.89062				0.00	0	

Contract 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			2.78000	2.78000	2.78000	158.75055				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	110.60600	10.00000	110.57600				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	110.60600	10.00000	110.57600				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	110.60600	10.00000	110.57600				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	113.11868	4.77000	111.32100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.67900				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.32129				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.27000	114.29367	6.27000	114.27417				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	114.07210	8.70700	122.26900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.05445				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	100.25245				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37(On 20/03/2024 Spot Bond					0.00000	107.42569				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37(On 20/03/2021 Spot Bond			5.09500	103.09791	5.09500	103.08377				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN37(On 20/03/2024 Spot Bond			10.98000	100.33575	10.98000	100.30612				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	118.58200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38(On 20/03/2021 Spot Bond					0.00000	100.33671				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	120.34554	6.50000	119.50800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(On 20/09/2024 Spot Bond					0.00000	105.85300				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN38(On 20/03/2021 Spot Bond					0.00000	100.75211				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN38(On 26/01/2021 Spot Bond					0.00000	100.27614				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	100.75914				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	99.92535				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 Intere
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.92602				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	101.01582				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	101.13842				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	97.22500				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	101.59200				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	101.50200				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	101.72500				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	101.06933				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	101.40700				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	101.30661				0.00	0	330,000,00
Total CLN429 SPOT										0.00	0	330,000,00
Total For CLN429										0.00	0	330,000,00
CLN430 On 20/12/2020 Spot Bond					0.00000	162.84000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	101.87300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	101.99000				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	102.00100				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	163.90000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	100.88405				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	100.82159				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	100.24085				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN439 On 20/03/2021 Spot Bond					0.00000	167.44000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN440 On 24/05/2021 Spot Bond			4.99500	108.59529	4.99500	108.58073				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			2.78000	167.49382	2.78000	167.47168				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			6.13000	128.15754	6.13000	128.12917				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.37000	126.96337	6.37000	126.93447				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN456 On 20/12/2021 Spot Bond					0.00000	103.92300				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	99.90944				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.50269				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.68708				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			5.70000	107.15793	5.70000	107.14128				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.46681				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN466 On 28/03/2022 Spot Bond					0.00000	100.87725				0.00	0	
Total CLN466 SPOT										0.00	0	
Total For CLN466										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.27227				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	99.86110				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	99.33300				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	52.34735	100.00000	52.23212				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN480										0.00	0	
CLN480 On 20/05/2021 Spot Bond					0.00000	100.11524				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.36904				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.80561				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.19500	108.82146	5.19500	108.80621				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	106.77480	10.16000	109.08000				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.50000	108.52307	5.50000	108.50707				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.26651				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.89668				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	101.16717				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			5.90000	115.94492	5.90000	115.92629				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.05368				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	99.86782				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.47179				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.50021				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN503 On 11/10/2024 Spot Bond					0.00000	99.78017				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.16611				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.20585				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.16783				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.45139				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.56952	9.96000	101.54226				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.34945	10.01000	100.32253				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.28407				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.51913	9.60000	100.72390				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN52(On 12/03/2023 Spot Bond					0.00000	100.85664				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52(On 27/02/2023 Spot Bond					0.00000	101.11039				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52(On 13/05/2021 Spot Bond					0.00000	99.97125				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN52(On 09/09/2022 Spot Bond			9.20000	101.60293	9.20000	101.57769				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52(On 24/04/2021 Spot Bond					0.00000	100.20873				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52(On 26/04/2023 Spot Bond					0.00000	100.81012				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52(On 21/02/2024 Spot Bond					0.00000	101.45469				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52(On 25/11/2022 Spot Bond					0.00000	102.45374				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN52(On 29/11/2021 Spot Bond					0.00000	101.80844				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53(On 12/03/2021 Spot Bond					0.00000	100.79813				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53(On 12/03/2023 Spot Bond					0.00000	100.85664				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53(On 20/06/2023 Spot Bond					0.00000	100.82865				0.00	0	
Total CLN533 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.35598				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			8.47500	8.47500	8.47500	110.36502				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	98.82244				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.23080				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.40898				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	125.92100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	101.09830				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN54 On 17/01/2024 Spot Bond					0.00000	100.39963				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			7.94500	111.69826	7.94500	111.67461				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			7.99500	108.74630	7.99500	108.72275				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.08500	108.39728	8.08500	108.37393				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	308.24134				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55: On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55: 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	
CLN55: On 20/12/2020 Spot Bond					0.00000	101.13127				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN55: On 15/11/2023 Spot Bond					0.00000	99.92313				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55: On 12/11/2023 Spot Bond					0.00000	99.98565				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55: On 24/11/2024 Spot Bond					0.00000	101.21371				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55: On 17/01/2024 Spot Bond					0.00000	100.45568				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
CLN56: On 20/12/2023 Spot Bond				100.00000	0.00000	128.04200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56: On 11/02/2026 Spot Bond					0.00000	99.99989				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56: On 12/11/2025 Spot Bond			10.19000	99.89630	10.19000	99.85773				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56: On 12/11/2025 Spot Bond			7.94500	107.13440	7.94500	108.97205				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN564 On 08/02/2024 Spot Bond					0.00000	100.02934				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	99.84145				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.31248				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.04570				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	99.99987				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	99.96738				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	100.27138				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.17500	105.49790	8.17500	107.26495				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	99.98486				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	100.61689				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	99.99987				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.84546				0.00	0	
Total CLN575 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN575										0.00	0	
CLN575 On 25/04/2023 Spot Bond					0.00000	102.36900				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	100.91185				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.34021				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.62728				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.01443				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.02943				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	100.99536				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.30604				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.99987				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	101.61163				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.93537				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.77744				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.79600				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.97554				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.88727				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.35000	133.20519	4.35000	108.24527				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.19211				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.62016				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.19211				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	104.24964				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.58928				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.84734				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.79600				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN60 On 18/06/2024 Spot Bond					0.00000	100.79600				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.40000				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	102.30553				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.07915				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	99.98656				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	100.52036				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.35286				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	101.17049				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	100.32587	9.32000	100.30076				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.26045				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	100.51657				0.00	0	
Total CLN611 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.97563				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.12732				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.02936				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.64430				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	94.61000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.64094				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.87720				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.99985				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.18930				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.18858				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.17341				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	79.69400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.23513				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			5.63000	109.56104	5.63000	109.54451				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.45239				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	88.92020				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.10500	62.18161	12.10500	83.67281				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	101.13098				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			8.64500	105.45386	8.64500	105.42960				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.44549				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	101.13746				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.63439				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.02833				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN635 On 19/08/2025 Spot Bond					0.00000	101.57648				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.15866				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.43860				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2021 Spot Bond					0.00000	101.35810				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	99.98697				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.57648				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.30794				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.16539				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.77978				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.18904				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.78126				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.43860				0.00	0	
Total CLN648 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.05879				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.43860				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	101.13969				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.43860				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 On 18/02/2021 Spot Bond					0.00000	101.03669				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN654 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	
CLN655 On 22/03/2030 Spot Bond					0.00000	95.16800				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.93269				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.60151				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.77999				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN659 On 20/06/2023 Spot Bond					0.00000	100.78975				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	100.82166				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	97.01700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	89.68100				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	93.35100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	118.70900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.59575				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.71426				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.74190				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	103.57884				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.95546				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.19554				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.59945				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN672 On 09/03/2022 Spot Bond					0.00000	100.91954				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.98839	134.01874	4.98839	108.89264				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.98839	134.01874	4.98839	108.89335				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 18/06/2021 Spot Bond					0.00000	101.23619				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.63392				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.72582				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	101.81315				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.75912				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.02353				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	101.66379				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.89576				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.72301				0.00	0	
Total CLN683 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.74524				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	99.98522				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.87161				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.89794				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.89768				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.77995				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.59735				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.77997				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.75449				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	93.07989				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.61131				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	92.73959				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.37709				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.79199				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.84461				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.95465				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.00000				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	84.10948				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	80.23663				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	99.98506				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	85.96761				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	87.35901				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.77176				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN708 On 11/09/2026 Spot Bond					0.00000	100.86710				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.76033				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.39072				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.64163				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2021 Spot Bond					0.00000	100.66074				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2021 Spot Bond					0.00000	99.98774				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.76588				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.76588				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.76588				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.39901				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.42142				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.43175				0.00	0	
Total CLN719 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN719										0.00	0	
CLN72 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.36584				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN72 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.69782				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72 On 01/06/2026 Spot Bond					0.00000	100.26387				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.42972				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.09674				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.09674				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.09674				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.25000	105.48050	7.25000	105.45987				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF1 On 17/08/2021 Spot Bond					0.00000	99.91070				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			6.95000	117.46879	6.95000	117.44687				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			5.41000	103.38265	5.41000	103.36762				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.09500	114.64637	9.09500	114.61852				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			5.68000	118.70159	5.68000	118.68343				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			6.33500	107.05527	6.33500	107.03693				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.50500	104.73133	9.50500	104.70461				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			9.59500	103.40886	9.59500	103.38239				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			8.70000	8.70000	8.70000	112.86906				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.74844				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.73044				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.77992				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.84246				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.66455				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.48386				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	

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 11/12/2020 Spot Bond					0.00000	100.85881				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.16658				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.20697				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.95849				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.75626				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.67754				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.86606				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.83955				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.94772				0.00	0	100,000,00
Total DSY02 SPOT										0.00	0	100,000,00
Total For DSY02										0.00	0	100,000,00
DSY03 On 21/11/2024 Spot Bond			8.34500	8.34500	8.34500	106.83183				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.36834				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.82537				0.00	0	
Total DSY05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.45000	105.69701	5.45000	105.68149			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			5.84000	110.87502	5.84000	110.85768		171,696,000,000.00	29,400,000	85,551,10	
Total DV23 SPOT								171,696,000,000.00	29,400,000	85,551,10	
Total For DV23								171,696,000,000.00	29,400,000	85,551,10	
DV23/R On 27/02/2023 Spot Bond			100.00000	25.89278	100.00000	25.83578		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	25.89278	100.00000	25.83578		0.00	0		
Total DV23/R2023 SPOT								0.00	0		
Total For DV23/R2023								0.00	0		
DV24 On 18/02/2024 Spot Bond			5.37000	115.03442	5.37000	115.01786		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	102.23599	9.69000	102.20971		0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	102.23599	9.69000	102.20971		0.00	0		
Total DV24/R2023 SPOT								0.00	0		
Total For DV24/R2023								0.00	0		
DV29 On 18/02/2029 Spot Bond			11.23000	96.34173	11.23000	96.31312		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	102.32938	10.10000	102.30198		0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	102.32938	10.10000	102.30198		0.00	0		
Total DV29/R213 SPOT								0.00	0		
Total For DV29/R213								0.00	0		
DVC03 On 17/12/2020 Spot Bond					0.00000	100.64639		0.00	0		
Total DVC031 SPOT								0.00	0		
Total For DVC031								0.00	0		
DVF21 On 29/11/2021 Spot Bond					0.00000	101.03334		0.00	0		
Total DVF21 SPOT								0.00	0		
Total For DVF21								0.00	0		
DVF22 On 28/03/2022 Spot Bond					0.00000	100.23003		0.00	0		
Total DVF22 SPOT								0.00	0		
Total For DVF22								0.00	0		
DVF22 On 29/08/2022 Spot Bond					0.00000	99.72576		0.00	0		
Total DVF22B SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF22B										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.47070				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.24526				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.78819				0.00	0	9,560,000,00
Total DVF25 SPOT										0.00	0	9,560,000,00
Total For DVF25										0.00	0	9,560,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	96.01736				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.87552				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.88180				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.94924				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.48100				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.11276				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	94.63226				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.11976				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	99.81246				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	99.80274				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.17500	110.30933	4.17500	110.29694				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			4.90500	107.77291	4.90500	107.75849				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			5.81000	114.00218	5.81000	113.98415				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.88000	96.91304	5.88000	96.89198				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.61000	85.25626	5.61000	85.23855				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	131.67888	2.25000	131.66333				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.80000	131.32472	4.88000	130.60592				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.90200	116.11437	4.90200	116.09246				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.95000	113.55504	4.95000	113.53343				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.54000	99.74269	5.54000	99.72207				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL36 On 31/01/2036 Spot Bond			5.58000	87.38412	5.58000	87.36605				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	131.67888	2.25000	131.66333				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	136.51017				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	134.33249				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	103.14361				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	102.23815				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	102.78508				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	101.21624				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	93.98564				0.00	0	
Total ELN010 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	95.46352				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.11000	103.63346	5.11000	103.61920				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			8.66500	104.30116	8.66500	104.27673				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			11.08000	11.08000	11.08000	94.08767				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.43000	11.43000	11.43000	98.25370				0.00	0	1,755,281,6€
Total EMM05 SPOT										0.00	0	1,755,281,6€
Total For EMM05										0.00	0	1,755,281,6€
EMM06 On 23/06/2025 Spot Bond			8.74500	8.74500	8.74500	106.98739				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.74500	8.74500	8.74500	108.40982				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.77000	11.77000	11.77000	82.58582				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.43000	10.43000	10.43000	105.08104				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.77000	11.77000	11.77000	99.17729				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.38440				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.62282				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	101.01632				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.22607				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.55886				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.39859				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.28807				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.23146				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.01971				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.87800				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.90461				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.82475				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.80123				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF020 On 07/11/2022 Spot Bond					0.00000	100.02671				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.06810				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC45 On 07/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.71422				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			620,000,000,000,000.00	26,200,000,000	17,100,000,000	
Total EPFC47 SPOT									20,000,000,000,000.00	26,200,000,000	17,100,000,000	
Total For EPFC47									20,000,000,000,000.00	26,200,000,000	17,100,000,000	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.13412				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.94967				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.97790				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.35818				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.94005				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.16963				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	99.91762				0.00	0	
Total ERS3B6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	99.92164				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	99.91115				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	99.92082				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1: On 25/11/2020 Spot Bond			10.00000	110.60600	10.00000	110.57600				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	99.91677				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	99.92296				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.92488				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.91273				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.28000	112.66154	5.28000	112.64558			76,032,000,000.00		14,400,000	208,749,400
Total ES23 SPOT									76,032,000,000.00		14,400,000	208,749,400
Total For ES23									76,032,000,000.00		14,400,000	208,749,400
ES23/R On 25/01/2023 Spot Bond			10.00000	102.95976	10.00000	102.93246			0.00		0	
Total ES23/R2023 SPOT									0.00		0	
Total For ES23/R2023									0.00		0	
ES26 On 02/04/2026 Spot Bond			7.86500	100.80618	7.86500	100.78482			295,724,000,000.00		37,600,000	3,406,401,400
Total ES26 SPOT									295,724,000,000.00		37,600,000	3,406,401,400
Total For ES26									295,724,000,000.00		37,600,000	3,406,401,400
ES26/R On 02/04/2026 Spot Bond			7.85000	100.87106	7.85000	100.84972			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.15000	76.57208	11.46500	74.83670		434,850,000,000.00		39,000,000	5,262,555,10
Total ES33 SPOT								434,850,000,000.00		39,000,000	5,262,555,10
Total For ES33								434,850,000,000.00		39,000,000	5,262,555,10
ES33/R On 15/09/2033 Spot Bond			7.50000	101.18666	7.50000	101.16608		0.00		0	
Total ES33/R209 SPOT								0.00		0	
Total For ES33/R209								0.00		0	
ES42 On 25/04/2042 Spot Bond			12.08500	73.13844	12.08500	73.11486		60,758,546,000,000.00		5,027,600,000	6,183,188,10
Total ES42 SPOT								60,758,546,000,000.00		5,027,600,000	6,183,188,10
Total For ES42								60,758,546,000,000.00		5,027,600,000	6,183,188,10
ES42/R On 25/04/2042 Spot Bond			8.50000	100.41249	8.50000	100.38953		0.00		0	
Total ES42/R214 SPOT								0.00		0	
Total For ES42/R214								0.00		0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.31640		0.00		0	
Total ESFR03 SPOT								0.00		0	
Total For ESFR03								0.00		0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.80122		0.00		0	
Total EXX04 SPOT								0.00		0	
Total For EXX04								0.00		0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.77694		0.00		0	100,000,00
Total EXX05 SPOT								0.00		0	100,000,00
Total For EXX05								0.00		0	100,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.77300		0.00		0	
Total FBJ22Z SPOT								0.00		0	
Total For FBJ22Z								0.00		0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.12673		0.00		0	
Total FIFB14 SPOT								0.00		0	
Total For FIFB14								0.00		0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.87740		0.00		0	
Total FIFB15 SPOT								0.00		0	
Total For FIFB15								0.00		0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.93274		0.00		0	
Total FIFB16 SPOT								0.00		0	
Total For FIFB16								0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.92932				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.18388				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.44440				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	99.99997				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.53300				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.23000	5.23000	5.23000	107.00677				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.07684				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	101.57273				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.17000	103.49576	6.17000	103.47870				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.46533				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.96369				0.00	0	
Total FRB21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	105.40308				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.61536				0.00	411,267,600	205,633,80
Total FRB23 SPOT										0.00	411,267,600	205,633,80
Total For FRB23										0.00	411,267,600	205,633,80
FRB24 On 08/11/2023 Spot Bond					0.00000	102.99773				0.00	740,282,000	370,141,00
Total FRB24 SPOT										0.00	740,282,000	370,141,00
Total For FRB24										0.00	740,282,000	370,141,00
FRB25 On 19/09/2024 Spot Bond					0.00000	102.34380				0.00	246,760,400	123,380,20
Total FRB25 SPOT										0.00	246,760,400	123,380,20
Total For FRB25										0.00	246,760,400	123,380,20
FRB26 On 03/06/2024 Spot Bond					0.00000	98.28070				0.00	822,536,200	486,268,10
Total FRB26 SPOT										0.00	822,536,200	486,268,10
Total For FRB26										0.00	822,536,200	486,268,10
FRB27 On 03/06/2026 Spot Bond			8.44500	112.11425	8.44500	112.08892				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.83000	169.38774	1.83000	169.36967				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.68000	2.68000	2.68000	312.90962				0.00	0	100,000,00
Total FRBI23 SPOT										0.00	0	100,000,00
Total For FRBI23										0.00	0	100,000,00
FRBI25 On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	144.10029				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.48000	182.62699	4.48000	182.59432				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.07000	5.07000	5.07000	94.32430				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.25000	5.25000	5.25000	202.65678				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.85000	79.58713	5.85000	79.56997				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.86000	80.40061	5.86000	80.38340				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 30/11/2020 Spot Bond			3.48000	3.48000	3.48000	99.76612				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.07000	5.07000	5.07000	82.12147				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.15000	5.15000	5.15000	81.40456				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	
FRC16 On 31/01/2025 Spot Bond			4.53000	4.53000	4.53000	136.43450				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	85.44720				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19 On 25/11/2020 Spot Bond			10.00000	110.60600	10.00000	110.57600				0.00	0	
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										0.00	0	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.89000	167.27648	2.89000	167.25387				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.75000	165.59110	3.75000	165.56492				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	101.44071				0.00	540,000,000	270,000,000
Total FRC234 SPOT										0.00	540,000,000	270,000,000
Total For FRC234										0.00	540,000,000	270,000,000
FRC25: On 13/02/2022 Spot Bond					0.00000	99.96340				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.85658				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	102.24429				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.92083				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.17732				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.17789				0.00	0	
Total FRC271 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.68093				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	100.26464	9.80000	100.23814				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.84716				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.85048				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	100.92695				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.16993				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.84944				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	109.21385				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	100.44132				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	99.99983				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.80201				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	107.31407				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.73414				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.72967				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 26/01/2021 Spot Bond					0.00000	100.27614				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC291 On 18/04/2021 Spot Bond					0.00000	100.29507				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC293 On 18/04/2021 Spot Bond					0.00000	100.28882				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	99.92808				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	99.92674				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 15/11/2020 Spot Bond					0.00000	101.88297				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC298 On 20/06/2024 Spot Bond					0.00000	100.98815				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.14013				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 30/11/2020 Spot Bond					0.00000	101.61577				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 11/11/2024 Spot Bond					0.00000	101.86582				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.31445				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 28/12/2020 Spot Bond					0.00000	100.53981				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.04102				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.02151				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.49948				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.71744				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.83270				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.88000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.27000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.91879				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	110.54000				0.00	0	
Total FRC314 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC314										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	93.58934				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	100.90452				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	100.18059				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	98.16165				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	100.91866				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	100.94093				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.84227				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.54572				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	100.91884				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.53412				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	101.06470				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.02146				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 15/10/2022 Spot Bond					0.00000	100.37006				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 02/02/2021 Spot Bond					0.00000	100.13091				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33(On 02/02/2021 Spot Bond					0.00000	100.13091				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33(On 05/03/2021 Spot Bond					0.00000	100.80266				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	101.19649				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 13/09/2021 Spot Bond					0.00000	104.84227				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	102.56780				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 09/06/2021 Spot Bond					0.00000	100.94357				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.59788				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.82345				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	101.09620				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 17/08/2021 Spot Bond					0.00000	101.10039				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.75222				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.39936				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.10776				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.81338				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.82360				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.20551				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.09784				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	100.08807				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.53000	3.53000	3.53000	165.99465				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.47000	3.47000	3.47000	166.11213				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.45000	3.45000	3.45000	166.15132				0.00	0	
Total FRC71 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.21000	90.00825	5.21000	89.99031				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.51000	97.03813	5.51000	97.01823				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.76117				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.20108				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.95690				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.31611				0.00	0	2,300,000,00
Total FRJ23 SPOT										0.00	0	2,300,000,00
Total For FRJ23										0.00	0	2,300,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.62903				0.00	0	2,400,000,00
Total FRJ24 SPOT										0.00	0	2,400,000,00
Total For FRJ24										0.00	0	2,400,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.27368				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.30896				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.84783				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.19484				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			5.04800	5.04800	5.04800	112.78380				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS107 On 31/01/2038 Spot Bond			5.43000	5.43000	5.43000	98.03212				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS108 On 23/01/2024 Spot Bond					0.00000	99.62615				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.23523				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS105 On 31/01/2038 Spot Bond			5.57000	96.28611	5.57000	96.26622				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.57000	196.39949	5.57000	196.35874				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.71000	94.55894	5.71000	94.53905				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			5.60000	5.60000	5.60000	195.78076				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			4.08000	138.90450	4.08000	138.88131				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	123.38474	3.70500	123.36536				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS116 On 31/01/2038 Spot Bond			5.56000	96.41095	5.56000	96.39106				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.72000	193.53064	5.72000	193.48974				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 07/12/2033 Spot Bond			5.77000	192.58589	5.77000	192.54493				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			3.61000	176.46665	3.61000	141.49109				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.80000	192.02177	5.80000	191.98079				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.71000	94.55894	5.71000	94.53905				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.43000	171.66384	5.43000	171.62874				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.46000	85.92908	6.46000	85.90931				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.32000	172.89395	5.32000	172.85912				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.38000	172.22173	5.38000	172.18676				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			6.31000	182.73844	6.31000	182.69698				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.39000	86.69214	6.39000	86.67235				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.71000	5.71000	5.71000	94.53905				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.69000	94.80334	5.69000	94.78345				0.00	0	
Total FRS136 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.19000	174.36075	5.19000	174.32624				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.08000	186.85433	6.08000	186.81308				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.32000	172.89395	5.32000	172.85912				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.32000	172.89395	5.32000	172.85912				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.61000	169.67244	5.61000	169.63694				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.38000	137.26855	4.38000	137.24454				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.59000	167.87018	2.59000	167.84883				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.67000	169.01452	5.67000	168.97889				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.71000	168.57754	5.71000	168.54182				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.35000	137.43114	4.35000	137.40720				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.18500	174.41746	5.18500	174.38294				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.72000	5.72000	5.72000	168.43277				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 20/06/2022 Spot Bond					0.00000	12.82999				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS158 On 06/06/2023 Spot Bond					0.00000	14.00365				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS159 On 06/06/2024 Spot Bond					0.00000	15.53102				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS160 On 06/06/2025 Spot Bond					0.00000	17.46142				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	11.92532				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS167 On 01/08/2021 Spot Bond					0.00000	11.42414				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS169 On 01/08/2022 Spot Bond					0.00000	6.49427				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.35672				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.39552				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 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	
FRS173 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS177 On 19/07/2024 Spot Bond					0.00000	14.61575				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.78865				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.69530				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS183 On 04/10/2021 Spot Bond					0.00000	124.90872				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	140.57490				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	140.31226				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	150.15018				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	119.16544				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	21.42585				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.07509				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.08729				0.00	0	
Total FRS199 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	99.98560				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	101.13530				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 15/03/2021 Spot Bond					0.00000	106.69931				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.40872				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	111.05308				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	124.92356				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	101.19021				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 20/12/2020 Spot Bond					0.00000	120.09091				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS21 On 03/09/2021 Spot Bond					0.00000	116.60708				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21 On 04/03/2021 Spot Bond					0.00000	103.99967				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	100.61370				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.64098				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	99.98624				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.98920				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	101.07801				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	99.95465				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.75222				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	100.00741				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.30451				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	99.66066				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22(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	
FRS23(On 14/08/2027 Spot Bond					0.00000	99.92442				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	91.79138				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(On 19/08/2025 Spot Bond					0.00000	92.92979				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23(On 25/08/2025 Spot Bond					0.00000	92.33637				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23(On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23(On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	102.12014				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23(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	
FRS23(On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23(On 13/10/2023 Spot Bond					0.00000	102.76094				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23(On 23/10/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	100.12966				0.00	0	
Total FRS240 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS240										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.72000	2.72000	2.72000	312.56202				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.46000	314.86896	2.46000	314.82989				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.46000	2.46000	2.46000	314.82989			809,375,424,000.00		329,014,400	164,507,200
Total FRS43 SPOT									809,375,424,000.00		329,014,400	164,507,200
Total For FRS43									809,375,424,000.00		329,014,400	164,507,200
FRS46 On 31/01/2022 Spot Bond			1.83000	169.38774	1.83000	169.36967				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			2.08000	168.88639	2.08000	168.86723				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.09804				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.41000	89.29377	5.41000	89.27570				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.09000	62.78251	5.09000	93.24864				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.50000	3.50000	3.50000	142.11003				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.78000	3.78000	3.78000	140.54064				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.52000	3.52000	3.52000	305.70988				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.42000	4.42000	4.42000	108.74176				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			5.55500	123.26323	5.55500	123.24478				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.04500	117.84459	6.04500	117.82552				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.55500	115.27210	6.55500	115.25167				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			6.83500	118.82008	6.83500	118.79802			1,686,607,334,000.00		246,760,400	123,380,200
Total FRX27 SPOT									1,686,607,334,000.00		246,760,400	123,380,200
Total For FRX27									1,686,607,334,000.00		246,760,400	123,380,200
FRX28 On 26/07/2028 Spot Bond			7.25500	119.65945	7.25500	119.63628			0.00		0	
Total FRX28 SPOT									0.00		0	
Total For FRX28									0.00		0	
FRX30 On 31/01/2030 Spot Bond			8.31000	111.87806	8.31000	111.85331			0.00		0	
Total FRX30 SPOT									0.00		0	
Total For FRX30									0.00		0	
FRX31 On 21/02/2031 Spot Bond			8.77000	106.99515	8.77000	106.97020			0.00		0	1,070,000,000
Total FRX31 SPOT									0.00		0	1,070,000,000
Total For FRX31									0.00		0	1,070,000,000
FRX32 On 31/03/2032 Spot Bond			8.88000	112.82077	8.88000	112.79385			0.00		0	
Total FRX32 SPOT									0.00		0	
Total For FRX32									0.00		0	
FRX45 On 14/04/2045 Spot Bond			11.14500	74.40065	11.14500	74.37849			0.00		0	
Total FRX45 SPOT									0.00		0	
Total For FRX45									0.00		0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.53216			0.00		0	
Total FS6A2 SPOT									0.00		0	
Total For FS6A2									0.00		0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.86048			0.00		0	2,660,000,000
Total FS6A3 SPOT									0.00		0	2,660,000,000
Total For FS6A3									0.00		0	2,660,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.09926				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.97886				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.04246				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.08106				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.09242				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	99.93672				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.37571				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.48915				0.00	0	70,000,00
Total GBL05 SPOT										0.00	0	70,000,00
Total For GBL05										0.00	0	70,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.00471				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.85366				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.05396				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.12209				0.00	0	
Total GH5B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.58995				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.67000	103.45721	4.67000	103.43824				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.48787				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.03641				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.38142				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.48662				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.40000	113.42562	5.40000	113.40902				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.80912				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.46025				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.39500	105.07150	8.39500	105.04777				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.34331				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.53169				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.51005				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.23219				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.80763				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.06358				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.76107				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.79488				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.13225				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.00024				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.15006				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.29684				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.64559				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT36 On 27/06/2024 Spot Bond					0.00000	97.50535				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.56845				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.12093				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.36046				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.06614				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.87941				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.62751				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.65318				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.70416				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.66591				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.10993				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.57642				0.00	0	
Total H10T2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.86583				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.29195				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.30272				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.99026				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.74219				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.53845				0.00	0	1,350,000,00
Total HILB08 SPOT										0.00	0	1,350,000,00
Total For HILB08										0.00	0	1,350,000,00
HILB09 On 29/03/2025 Spot Bond					0.00000	98.78952				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.25889				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.10397				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.94363				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.90861				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.60600	10.00000	110.57600				0.00	0	

Contract 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	100.61073				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.57063				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.55924				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.06000	309.67026	3.06000	309.62683				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.42000	3.42000	3.42000	311.72505				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.93000	112.11911	9.93000	104.76759				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.54000	71.38961	5.54000	89.88994				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.51500	87.14709	11.51500	87.12057				0.00	0	4,690,000,00
Total HWAY34 SPOT										0.00	0	4,690,000,00
Total For HWAY34										0.00	0	4,690,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.63380	100.00000	11.60819				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.55500	86.45257	11.55500	86.42618				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.63306	100.00000	11.60744				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 Intere
HWF11 On 15/07/2022 Spot Bond					0.00000	100.55300				0.00	0	40,000,000,00
Total HWF11 SPOT										0.00	0	40,000,000,00
Total For HWF11										0.00	0	40,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.36711				0.00	0	10,000,000,00
Total HWF12 SPOT										0.00	0	10,000,000,00
Total For HWF12										0.00	0	10,000,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	101.01052				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	110.60600	10.00000	110.57600				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.74000	146.49196	2.93000	145.36776		34,320,073,856,000.00		12,525,574,400	263,783,307,60	
Total I2025 SPOT								14,320,073,856,000.00		12,525,574,400	263,783,307,60	
Total For I2025								14,320,073,856,000.00		12,525,574,400	263,783,307,60	
I2029 On 31/03/2029 Spot Bond			4.20000	100.71892	4.20000	100.70164		474,738,988,920,000.00		113,033,092,600	315,513,252,60	
Total I2029 SPOT								14,738,988,920,000.00		113,033,092,600	315,513,252,60	
Total For I2029								14,738,988,920,000.00		113,033,092,600	315,513,252,60	
I2033 On 28/02/2033 Spot Bond			4.71000	94.82855	4.71000	94.81092		159,740,369,688,000.00		33,915,152,800	145,672,976,90	
Total I2033 SPOT								19,740,369,688,000.00		33,915,152,800	145,672,976,90	
Total For I2033								19,740,369,688,000.00		33,915,152,800	145,672,976,90	
I2038 On 31/01/2038 Spot Bond			4.72000	107.63912	4.81000	106.34306		318,837,486,800,000.00		67,550,315,000	348,104,368,80	
Total I2038 SPOT								18,837,486,800,000.00		67,550,315,000	348,104,368,80	
Total For I2038								18,837,486,800,000.00		67,550,315,000	348,104,368,80	
I2046 On 31/03/2046 Spot Bond			4.85000	93.61183	4.85000	93.59414		107,416,704,870,000.00		22,147,774,200	307,472,151,70	
Total I2046 SPOT								17,416,704,870,000.00		22,147,774,200	307,472,151,70	
Total For I2046								17,416,704,870,000.00		22,147,774,200	307,472,151,70	
I2050 On 31/12/2050 Spot Bond			4.79000	96.82010	4.86000	95.58947		164,612,830,566,000.00		34,365,935,400	285,493,084,20	
Total I2050 SPOT								14,612,830,566,000.00		34,365,935,400	285,493,084,20	
Total For I2050								14,612,830,566,000.00		34,365,935,400	285,493,084,20	
IBL101 On 24/05/2022 Spot Bond			5.21500	5.21500	5.21500	109.83824				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	102.41928				0.00	0	
Total IBL102 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.18000	308.64331	3.18000	308.59906				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.48942				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	101.04658				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.31039				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.09817				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	99.93607				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.51952				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.93608				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.39439				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.08972				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.41550				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.98626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.63839				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.29352				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.12723				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	101.05164				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.91971				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.85483				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	99.94146				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.89022				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	99.89080				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.72982				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.73143				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL147 On 03/07/2025 Spot Bond					0.00000	100.54552				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.92153				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.96419				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	102.26436				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.94000	1.94000	1.94000	169.14833			1,567,132,000,000.00	807,800,000	403,900,000	
Total IBL36 SPOT									1,567,132,000,000.00	807,800,000	403,900,000	
Total For IBL36									1,567,132,000,000.00	807,800,000	403,900,000	
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.60600	10.00000	110.57600			0.00	0		
Total IBL43/JIBAR SPOT									0.00	0		
Total For IBL43/JIBAR									0.00	0		
IBL60 On 17/02/2024 Spot Bond			5.86000	115.29080	5.86000	115.27271			0.00	0		
Total IBL60 SPOT									0.00	0		
Total For IBL60									0.00	0		
IBL65 On 29/07/2021 Spot Bond					0.00000	100.44566			0.00	0		
Total IBL65 SPOT									0.00	0		
Total For IBL65									0.00	0		
IBL67 On 31/01/2022 Spot Bond			2.23000	168.58660	2.23000	168.56679			0.00	0		
Total IBL67 SPOT									0.00	0		
Total For IBL67									0.00	0		
IBL77 On 25/11/2020 Spot Bond					0.00000	101.14974			0.00	0		
Total IBL77 SPOT									0.00	0		
Total For IBL77									0.00	0		
IBL78 On 25/11/2022 Spot Bond			4.29000	115.74314	4.29000	115.72979			0.00	0		
Total IBL78 SPOT									0.00	0		
Total For IBL78									0.00	0		
IBL86 On 20/05/2021 Spot Bond					0.00000	100.25768			0.00	0		
Total IBL86 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.10000	102.95665	4.10000	102.94529				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	68.88159	100.00000	68.72997				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	101.23390				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.67916				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.87825				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.59500	111.14115	7.59500	111.11864				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG07 On 13/11/2020 Spot Bond					0.00000	99.97671				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.98000	107.80309	9.98000	108.01894				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.93129				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.21500	116.86217	8.21500	116.83647				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.18177				0.00	0	1,740,000,00
Total IDCG12 SPOT										0.00	0	1,740,000,00
Total For IDCG12										0.00	0	1,740,000,00
IDCG15 On 26/04/2023 Spot Bond					0.00000	98.92097				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	99.98749				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.61309				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.23745				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.02717				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.74582				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.99322				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.64880				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.69294				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.93285				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.29641				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.78560				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IFC01 On 10/12/2024 Spot Bond			7.09500	109.34922	7.09500	109.32840				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			4.95500	102.25856	4.95500	102.24496				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										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	110.60600	10.00000	110.57600				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	101.08069				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.91517				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.52034				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	93.53869				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.30227				0.00	0	20,000,00
Total INLV01 SPOT										0.00	0	20,000,00
Total For INLV01										0.00	0	20,000,00
INLV03 On 11/02/2021 Spot Bond					0.00000	100.33486				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.40000	104.71417	6.40000	104.69609				0.00	0	430,000,00
Total INLV04 SPOT										0.00	0	430,000,00
Total For INLV04										0.00	0	430,000,00
INLV05 On 22/03/2023 Spot Bond					0.00000	104.73230				0.00	0	
Total INLV05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.44507				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.60600	10.00000	110.57600				0.00	0	
Total IPF01/JIBAR SPOT										0.00	0	
Total For IPF01/JIBAR										0.00	0	
IPF13 On 04/12/2020 Spot Bond					0.00000	100.96404				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.78566				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.79343				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.68083				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.69445				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.70807				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.26275				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.82490				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.08231				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.37525				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.02716				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.02751				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.64037				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.86083				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.58385				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.81702				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.77486	2.75000	100.76739				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			6.08000	164.59620	6.08000	164.55969				0.00	0	40,000,00
Total IV019 SPOT										0.00	0	40,000,00
Total For IV019										0.00	0	40,000,00
IV033 On 11/02/2021 Spot Bond					0.00000	100.18575				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.40000	104.56652	6.40000	104.54847				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.09065				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV036 On 22/07/2021 Spot Bond					0.00000	102.02465				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.02049				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			4.33000	4.33000	4.33000	164.43958				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.78135				0.00	0	73,000,00
Total IV040 SPOT										0.00	0	73,000,00
Total For IV040										0.00	0	73,000,00
IV041 On 29/09/2021 Spot Bond			7.22000	105.40946	7.22000	105.38881				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.27562				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.23500	7.23500	7.23500	111.02785				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.18344				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.83000	167.39498	2.83000	167.37263				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.15299				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.61793				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.98000	165.66150	5.98000	165.62522				0.00	0	
Total IV19A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	110.60600	10.00000	110.57600				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	100.59360				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.40000	102.10169	10.40000	102.07357				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			5.71500	109.86835	5.71500	109.85144				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.66814				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.68569				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.67399				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.35671				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.36500	102.04215	5.36500	102.02746				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.89603				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.91651				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.48344				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.79640				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.14743				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.22627				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.98734				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.87269				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.92515				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.68268				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.47537				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.41480				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.10895				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC154 On 05/02/2021 Spot Bond					0.00000	100.07344				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.26136				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.56989				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.80848				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.82590				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.60392				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.06624				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	99.91374				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.36842				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	99.89111				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.94912				0.00	0	
Total IVC176 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.56867				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.50944				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.31703				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.63693				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.99988				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	99.98630				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.87138				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.73059				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.32795				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.01433	7.40000	102.87974				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVZ015 On 12/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.93757				0.00	0	
Total IVZ015 SPOT										0.00	0	
Total For IVZ015										0.00	0	
IVZ016 On 19/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.86484				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ016 SPOT										0.00	0	
Total For IVZ016										0.00	0	
IVZ017 On 26/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.79221				0.00	0	
Total IVZ017 SPOT										0.00	0	
Total For IVZ017										0.00	0	
IVZ018 On 03/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.71969				0.00	0	
Total IVZ018 SPOT										0.00	0	
Total For IVZ018										0.00	0	
IVZ019 On 07/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.67830				0.00	0	
Total IVZ019 SPOT										0.00	0	
Total For IVZ019										0.00	0	
IVZ020 On 11/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.63694				0.00	0	
Total IVZ020 SPOT										0.00	0	
Total For IVZ020										0.00	0	
IVZ021 On 07/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.35866				0.00	0	
Total IVZ021 SPOT										0.00	0	
Total For IVZ021										0.00	0	
IVZ022 On 14/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.28677				0.00	0	
Total IVZ022 SPOT										0.00	0	
Total For IVZ022										0.00	0	
IVZ023 On 21/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.21498				0.00	0	
Total IVZ023 SPOT										0.00	0	
Total For IVZ023										0.00	0	
IVZ024 On 28/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.14329				0.00	0	
Total IVZ024 SPOT										0.00	0	
Total For IVZ024										0.00	0	
IVZ025 On 04/02/2021 Spot Bond			3.80000	3.80000	3.80000	99.07171				0.00	0	
Total IVZ025 SPOT										0.00	0	
Total For IVZ025										0.00	0	
IVZ026 On 09/02/2021 Spot Bond			3.80000	3.80000	3.80000	99.02065				0.00	0	
Total IVZ026 SPOT										0.00	0	
Total For IVZ026										0.00	0	
IVZ027 On 11/02/2021 Spot Bond			3.80000	3.80000	3.80000	98.99003				0.00	0	
Total IVZ027 SPOT										0.00	0	
Total For IVZ027										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.92583				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.44716				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.95000	104.37983	5.95000	104.36302				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.11172				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	98.61235				0.00	0	100,000,00
Total KAP013 SPOT										0.00	0	100,000,00
Total For KAP013										0.00	0	100,000,00
KAP014 On 19/07/2024 Spot Bond					0.00000	100.31219				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.97125				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.75284				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.34739				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.23307				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.18500	128.24142	8.18500	128.21300				0.00	0	
Total KW01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	95.40318				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	93.27751				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.18000	110.29776	6.18000	110.27942				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.21834				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.20000	107.78923	8.20000	107.76543				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	97.69943				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.54197				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.00000	92.94312	12.00000	92.91369				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.25000	105.22270	9.25000	105.19671				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	94.53526				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.92206				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.02852				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.49338				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.39208				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.97969				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	82.46727				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.16027				0.00	460,000,000	932,000,000
Total LGL05 SPOT										0.00	460,000,000	932,000,000
Total For LGL05										0.00	460,000,000	932,000,000
LGL06 On 04/10/2022 Spot Bond			5.75000	108.95509	5.75000	108.93813				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.07107				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	102.34282				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.74389				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.73145				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.03221				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LHL26 On 13/11/2020 Spot Bond					0.00000	99.94967				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	99.95724				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.94971				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	101.19192				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.23762				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.57167				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.61438				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.88350				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.87862				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.87497				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 23/11/2020 Spot Bond					0.00000	99.85642				0.00	0	
Total MAQ191 SPOT										0.00	0	
Total For MAQ191										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	99.87219				0.00	0	
Total MBF059 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.19851				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.08467				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.65546				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.80012				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.90698				0.00	0	30,000,000.00
Total MBP038 SPOT										0.00	0	30,000,000.00
Total For MBP038										0.00	0	30,000,000.00
MBP03 On 23/02/2021 Spot Bond					0.00000	101.09626				0.00	0	3,500,000.00
Total MBP039 SPOT										0.00	0	3,500,000.00
Total For MBP039										0.00	0	3,500,000.00
MBP04 On 23/02/2023 Spot Bond					0.00000	101.02996				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.36013				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.45510				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.18500				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.53384				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.68001				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.63839				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.97316				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.53385				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.54585				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.37348				0.00	0	870,000,00
Total MBP050 SPOT										0.00	0	870,000,00
Total For MBP050										0.00	0	870,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.84357				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.52500	103.42969	4.52500	103.41706				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.14000	7.14000	7.14000	119.28926				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.26000	111.94428	5.26000	111.92848				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.56845				0.00	0	50,000,00
Total MMIG06 SPOT										0.00	0	50,000,00
Total For MMIG06										0.00	0	50,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.24191				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML01 On 10/12/2026 Spot Bond					0.00000	97.16390				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			7.74500	111.30000	7.74500	111.27690				0.00	0	138,000,00
Total MML02 SPOT										0.00	0	138,000,00
Total For MML02										0.00	0	138,000,00
MTN07 On 13/07/2022 Spot Bond					0.00000	100.30967				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.12270				0.00	0	100,000,00
Total MTN09 SPOT										0.00	0	100,000,00
Total For MTN09										0.00	0	100,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	99.07964				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.72689				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.49883				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.74633				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.01310				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.01361				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.19756				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.48134				0.00	0	100,000,00
Total MTN17 SPOT										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MTN17									0.00	0	100,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	99.44542			0.00	493,521,600	246,760,80
Total MTN18 SPOT									0.00	493,521,600	246,760,80
Total For MTN18									0.00	493,521,600	246,760,80
MTN19 On 07/03/2025 Spot Bond					0.00000	100.92241			0.00	0	
Total MTN19 SPOT									0.00	0	
Total For MTN19									0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.72409			0.00	0	
Total MTN20 SPOT									0.00	0	
Total For MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.28440			0.00	0	
Total MTN21 SPOT									0.00	0	
Total For MTN21									0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.20494			0.00	0	
Total MTN22 SPOT									0.00	0	
Total For MTN22									0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.69500	107.16320	7.69500	104.77256			0.00	0	
Total MTN23 SPOT									0.00	0	
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.22250			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.00008			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	
MWAR0 On 22/02/2021 Spot Bond					0.00000	101.18127			0.00	0	
Total MWAR02 SPOT									0.00	0	
Total For MWAR02									0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	101.15970			0.00	0	
Total MWAR03 SPOT									0.00	0	
Total For MWAR03									0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	101.15970			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.07340				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.55993				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.71046				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.76600				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.00186				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.62440				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.65908				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.86325				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.03664				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.19595				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.32000	105.40353	5.32000	105.38849			2,648,296,000,000.00		497,800,000	497,800,000
Total NAM01 SPOT									2,648,296,000,000.00		497,800,000	497,800,000
Total For NAM01									2,648,296,000,000.00		497,800,000	497,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NAM03 On 01/08/2023 Spot Bond			5.80000	113.37686	5.80000	113.35925			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.62500	111.28657	8.62500	111.26103			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	99.73884			0.00	0	
Total NBG01G SPOT									0.00	0	
Total For NBG01G									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.31075			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.15552			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.28713			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.19954			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBK11 On 28/11/2020 Spot Bond			4.91500	104.23542	4.91500	104.22142			0.00	0	364,000,00
Total NBK11A SPOT									0.00	0	364,000,00
Total For NBK11A									0.00	0	364,000,00
NBK12 On 19/03/2021 Spot Bond			5.10000	102.86465	5.10000	102.85053			0.00	0	
Total NBK12A SPOT									0.00	0	
Total For NBK12A									0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	101.38120	9.38000	101.35597			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.36500	114.66380	5.36500	114.64703			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.22000	106.60330	4.22000	106.59114			0.00	0	
Total NBK14A SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			4.66500	107.15117	4.66500	107.13774				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.74500	116.10319	5.74500	116.08532				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			6.51500	116.09572	6.51500	116.07528				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			5.19500	110.86001	5.19500	110.84448				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.50500	122.36027	6.50500	122.33887				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.79662				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.56500	119.13200	7.56500	119.10797				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.10000	114.26275	5.10000	114.24711				0.00	0	500,000,00
Total NBK22A SPOT										0.00	0	500,000,00
Total For NBK22A										0.00	0	500,000,00
NBK23 On 19/11/2025 Spot Bond			6.23000	124.08760	6.23000	124.06692				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.27000	125.12925	7.27000	125.10497				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
NBK24 On 11/02/2022 Spot Bond					0.00000	99.99997				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			4.76000	4.76000	4.76000	115.01012				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.69993				0.00	0	1,641,000,00
Total NBK25B SPOT										0.00	0	1,641,000,00
Total For NBK25B										0.00	0	1,641,000,00
NBK26J On 10/05/2023 Spot Bond			100.00000	22.54308	100.00000	22.49263				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.45030				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27J On 10/05/2026 Spot Bond			7.45500	116.47257	7.45500	116.44902				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28J On 02/08/2023 Spot Bond			4.69500	116.19787	4.69500	116.18321				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	101.16663				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29J On 31/07/2026 Spot Bond			6.61500	121.19412	6.61500	121.17269				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30J On 20/02/2024 Spot Bond			5.32500	114.85787	5.32500	114.84146				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	101.59906				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31J On 09/11/2023 Spot Bond			5.45000	110.87389	5.45000	110.85742		4,469,000,000,000.00		820,000,000	410,000,00	
Total NBK31A SPOT								4,469,000,000,000.00		820,000,000	410,000,00	
Total For NBK31A								4,469,000,000,000.00		820,000,000	410,000,00	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.60318				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK34I On 10/05/2021 Spot Bond					0.00000	100.25637				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.35949				0.00	20,000,000	10,000,000
Total NBK35B SPOT										0.00	20,000,000	10,000,000
Total For NBK35B										0.00	20,000,000	10,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	101.64213				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.72761				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.42000	9.42000	9.42000	70.00171				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.58877				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.66992				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	103.95725				0.00	0	75,000,000
Total NBK43B SPOT										0.00	0	75,000,000
Total For NBK43B										0.00	0	75,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	100.09494				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.09516				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.05170				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.53600				0.00	0	
Total NBK47B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.14506				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.58182				0.00	0	11,000,000,00
Total NBK49B SPOT										0.00	0	11,000,000,00
Total For NBK49B										0.00	0	11,000,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.33949				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.60896				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.03132				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.82479				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.15193				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.62237				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.11300				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	99.30310				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.46441				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	101.42320				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.29818				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.95376				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.75223				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			8.59000	107.46011	8.59000	107.43514				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.74528				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.62500	106.84566	8.62500	106.82074				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.75223				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.76324				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.77713				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	105.25342				0.00	0	
Total NEDT1A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.58732				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.30600				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.83826				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.32057				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.26995				0.00	0	250,000,00
Total NGL02 SPOT										0.00	0	250,000,00
Total For NGL02										0.00	0	250,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.73767				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.87349				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.08056				0.00	1,151,550,000	575,775,00
Total NGL05 SPOT										0.00	1,151,550,000	575,775,00
Total For NGL05										0.00	1,151,550,000	575,775,00
NGL06 On 01/12/2023 Spot Bond					0.00000	102.12832				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.45587				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	100.79023				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.81715				0.00	0	1,060,000,00

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 NGLT1A SPOT										0.00	0	1,060,000,00
Total For NGLT1A										0.00	0	1,060,000,00
NGLT1A On 20/10/2023 Spot Bond					0.00000	103.03116				0.00	411,267,600	675,633,80
Total NGLT1B SPOT										0.00	411,267,600	675,633,80
Total For NGLT1B										0.00	411,267,600	675,633,80
NGT10 On 25/03/2024 Spot Bond					0.00000	102.03062				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	102.35350				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	99.25769				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	100.13498				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	110.60600	10.00000	110.57600				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	100.05200	13.50000	99.96450				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.15788				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.50594				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.30870				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.55956				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 13/06/2022 Spot Bond					0.00000	101.13322				0.00	0	2,847,000,00
Total NHM012 SPOT										0.00	0	2,847,000,00
Total For NHM012										0.00	0	2,847,000,00
NHM01 On 20/11/2021 Spot Bond					0.00000	99.87774				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.06198				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	99.99992				0.00	0	1,370,000,00
Total NHM016 SPOT										0.00	0	1,370,000,00
Total For NHM016										0.00	0	1,370,000,00
NHM01 On 26/02/2021 Spot Bond					0.00000	101.23390				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.54003				0.00	400,000,000	200,000,00
Total NHM018 SPOT										0.00	400,000,000	200,000,00
Total For NHM018										0.00	400,000,000	200,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	101.59288				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.77000	5.77000	5.77000	192.54493				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.69000	4.69000	4.69000	180.10310				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.68500	3.68500	3.68500	141.07087				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.90000	3.90000	3.90000	103.01182				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.56000	5.56000	5.56000	96.39106				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.79000	3.79000	3.79000	140.48497				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.18000	4.18000	4.18000	138.33323				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.73000	4.73000	4.73000	179.63298				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.48000	182.62699	4.48000	182.59432				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.67500	94.98716	5.67500	94.96726				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.59655				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
NN014 On 10/09/2024 Spot Bond					0.00000	103.91811				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.69744				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.13888				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	130.72570				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.83171				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	104.35206				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.16180				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.96932				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	102.57780				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	104.57180				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	102.93933				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.18125				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	103.03181				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	113.68392				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN046 On 13/05/2027 Spot Bond					0.00000	99.96606				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	113.51423				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	114.02932				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.83608				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	108.31807				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.95040				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	102.05787				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	105.99206				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	101.21348				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.88360				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	115.46000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	98.70736				0.00	0	
Total NNF012 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	100.03000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	100.02000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	101.65000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	100.55000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	97.56238				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	99.98366				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	99.96995				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	85.72572				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	99.90396				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	85.72572				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	123.27683				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.75813				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.80164				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.00285				0.00	0	5,480,000,00
Total NQ1A24 SPOT										0.00	0	5,480,000,00
Total For NQ1A24										0.00	0	5,480,000,00
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.14676				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.14898				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.07324				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.86641				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	112.45455				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.23544				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.18133				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.96354				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.70521				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQF1D On 22/05/2052 Spot Bond					0.00000	100.99590				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			5.85000	112.13020	5.85000	112.11234				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			3.31000	195.95451	3.31000	195.92573				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			8.82500	124.95398	8.82500	124.92451			8,791,152,595,000.00	996,164,600	3,115,840,100	
Total NRA028 SPOT									8,791,152,595,000.00	996,164,600	3,115,840,100	
Total For NRA028									8,791,152,595,000.00	996,164,600	3,115,840,100	
NRA02 On 30/11/2028 Spot Bond			100.00000	17.78496	100.00000	17.74560				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.19208				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.04514				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	99.96321				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.72970				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.88881				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.19098				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.75537				0.00	0	
Total NTC27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.76639				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.68730				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.88969				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.79407				0.00	0	22,300,000,00
Total NTC32 SPOT										0.00	0	22,300,000,00
Total For NTC32										0.00	0	22,300,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	100.74314				0.00	0	500,000,00
Total OMI01 SPOT										0.00	0	500,000,00
Total For OMI01										0.00	0	500,000,00
OML06 On 19/03/2022 Spot Bond			5.05000	108.32488	5.05000	108.30996				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			6.80500	117.01944	6.80500	116.99782				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			5.25000	111.53373	5.25000	111.51776				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			7.13000	118.83993	7.13000	118.81693				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	99.37319				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.84575				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.87111				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	110.60600	10.00000	110.57600				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.09248				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.46466				0.00	0	250,000,00
Total PMM53 SPOT										0.00	0	250,000,00
Total For PMM53										0.00	0	250,000,00
PMM54 On 07/05/2021 Spot Bond					0.00000	100.02677				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	101.05147				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.19456				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.35347				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.37617				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.39886				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.77500	122.49494	6.84500	122.08920				982,251,950,372,500.00	2,211,402,501,900	1,768,246,607,50
Total R186 SPOT										12,251,950,372,500.00	211,402,501,900	768,246,607,50
Total For R186										12,251,950,372,500.00	211,402,501,900	768,246,607,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R197 On 07/12/2023 Spot Bond			1.90000	319.81902	2.11000	317.91509			58,272,172,740,000.00	30,669,564,600	62,906,212,00
Total R197 SPOT									8,272,172,740,000.00	30,669,564,600	62,906,212,00
Total For R197									8,272,172,740,000.00	30,669,564,600	62,906,212,00
R202 On 07/12/2033 Spot Bond			4.58000	216.70568	4.77000	212.57637			7,323,487,784,000.00	1,599,014,800	179,548,791,60
Total R202 SPOT									7,323,487,784,000.00	1,599,014,800	179,548,791,60
Total For R202									7,323,487,784,000.00	1,599,014,800	179,548,791,60
R2023 On 28/02/2023 Spot Bond			3.85000	110.05436	4.20000	109.24155			588,174,419,370,000.00	412,512,836,200	683,274,157,50
Total R2023 SPOT									8,174,419,370,000.00	412,512,836,200	683,274,157,50
Total For R2023									8,174,419,370,000.00	412,512,836,200	683,274,157,50
R2030 On 31/01/2030 Spot Bond			8.93000	96.47993	8.93000	96.45702			486,762,623,423,000.00	1,174,329,521,100	1,745,943,782,30
Total R2030 SPOT									6,762,623,423,000.00	1,174,329,521,100	1,745,943,782,30
Total For R2030									6,762,623,423,000.00	1,174,329,521,100	1,745,943,782,30
R2032 On 31/03/2032 Spot Bond			10.02000	89.09699	10.02000	89.07307			322,785,558,360,000.00	1,229,818,918,000	1,530,393,115,80
Total R2032 SPOT									2,785,558,360,000.00	2,229,818,918,000	530,393,115,80
Total For R2032									2,785,558,360,000.00	2,229,818,918,000	530,393,115,80
R2035 On 28/02/2035 Spot Bond			10.73500	88.32020	10.73500	88.29468			668,531,159,846,000.00	1,273,267,923,600	1,027,233,332,90
Total R2035 SPOT									8,531,159,846,000.00	2,273,267,923,600	2,027,233,332,90
Total For R2035									8,531,159,846,000.00	2,273,267,923,600	2,027,233,332,90
R2037 On 31/01/2037 Spot Bond			11.00500	83.61765	11.00500	83.59331			075,057,626,676,000.00	188,555,895,200	1,056,002,355,40
Total R2037 SPOT									5,057,626,676,000.00	188,555,895,200	1,056,002,355,40
Total For R2037									5,057,626,676,000.00	188,555,895,200	1,056,002,355,40
R2040 On 31/01/2040 Spot Bond			11.14500	85.66145	11.14500	85.63622			148,046,330,414,500.00	1,269,452,340,100	1,332,317,980,40
Total R2040 SPOT									8,046,330,414,500.00	2,269,452,340,100	3,332,317,980,40
Total For R2040									8,046,330,414,500.00	2,269,452,340,100	3,332,317,980,40
R2044 On 31/01/2044 Spot Bond			11.26500	81.87051	11.26500	81.84613			019,934,135,426,500.00	179,310,620,100	1,320,983,522,30
Total R2044 SPOT									9,934,135,426,500.00	1,79,310,620,100	3,320,983,522,30
Total For R2044									9,934,135,426,500.00	1,79,310,620,100	3,320,983,522,30
R2048 On 28/02/2048 Spot Bond			11.22500	80.80525	11.22500	80.78087			661,513,996,252,500.00	2,820,624,854,900	1,961,466,248,10
Total R2048 SPOT									1,513,996,252,500.00	8,220,624,854,900	3,961,466,248,10
Total For R2048									1,513,996,252,500.00	8,220,624,854,900	3,961,466,248,10
R208 On 31/03/2021 Spot Bond			3.46000	102.03060	3.50000	102.00561			0.00	0	591,661,000,00
Total R208 SPOT									0.00	0	591,661,000,00
Total For R208									0.00	0	591,661,000,00
R209 On 31/03/2036 Spot Bond			10.15000	70.67987	10.46500	68.81535			202,188,755,660,000.00	414,008,744,400	697,890,021,00
Total R209 SPOT									2,188,755,660,000.00	4,14,008,744,400	6,97,890,021,00

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 R209									12,188,755,660,000.00	414,008,744,400	597,890,021,00
R210 On 31/03/2028 Spot Bond			3.90000	189.71239	3.98000	188.68550			29,912,071,800,000.00	7,669,762,000	59,894,161,80
Total R210 SPOT									29,912,071,800,000.00	7,669,762,000	59,894,161,80
Total For R210									29,912,071,800,000.00	7,669,762,000	59,894,161,80
R212 On 31/01/2022 Spot Bond			1.35000	170.35632	1.58000	169.87424			70,360,277,400,000.00	52,118,724,000	108,513,341,50
Total R212 SPOT									70,360,277,400,000.00	52,118,724,000	108,513,341,50
Total For R212									70,360,277,400,000.00	52,118,724,000	108,513,341,50
R213 On 28/02/2031 Spot Bond			9.26000	86.59477	9.48000	85.28835			684,544,505,476,000.00	73,924,892,600	764,257,964,90
Total R213 SPOT									684,544,505,476,000.00	73,924,892,600	764,257,964,90
Total For R213									684,544,505,476,000.00	73,924,892,600	764,257,964,90
R214 On 28/02/2041 Spot Bond			10.95500	65.29044	10.95500	65.27120			071,289,675,673,000.00	97,790,020,600	957,739,365,40
Total R214 SPOT									071,289,675,673,000.00	97,790,020,600	957,739,365,40
Total For R214									071,289,675,673,000.00	97,790,020,600	957,739,365,40
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.20394			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.02048			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.48567			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	98.11524			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.74536			0.00	0	
Total RDFB13 SPOT									0.00	0	
Total For RDFB13									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	96.72408			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.18752			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	97.73146			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.66734				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.77885				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.52344				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.67403				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.70807				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.59443				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	96.76366				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	95.35739				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.23256				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	99.94078				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.88380				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED12 On 12/04/2021 Spot Bond					0.00000	100.68708				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.96109				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.28067				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.20419				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.50757				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.02679				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.03770				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.61744				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.70106				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.29888				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.40503				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.37553				0.00	0	
Total RES41 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.12402				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.29879				0.00	0	250,000,00
Total RES50 SPOT										0.00	0	250,000,00
Total For RES50										0.00	0	250,000,00
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			4.99000	102.73772	4.99000	102.72398				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			5.85000	114.18833	5.85000	114.17034				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.35000	98.57617	11.35000	98.54644				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK12 On 25/11/2020 Spot Bond			10.00000	110.60600	10.00000	110.57600				0.00	0	
Total SBK12/R157 SPOT										0.00	0	
Total For SBK12/R157										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.47000	114.16900	5.47000	114.15226				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 19/10/2025 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	100.98858				0.00	0	300,000,00
Total SBK25 SPOT										0.00	0	300,000,00
Total For SBK25										0.00	0	300,000,00
SBK26 On 25/04/2021 Spot Bond			5.27000	103.67020	5.27000	103.65559				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.11314				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.57951				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			3.99000	107.64700	3.99000	107.63538				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			5.90500	119.17007	5.90500	119.15122				0.00	0	62,000,00
Total SBS20 SPOT										0.00	0	62,000,00
Total For SBS20										0.00	0	62,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	105.28039				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			4.77000	118.35783	4.77000	118.34266				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			5.97000	114.18771	5.97000	114.16946				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.48500	121.53368	6.48500	121.51249				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			4.92500	119.44620	4.92500	119.43015				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.16500	117.29239	5.16500	117.27613				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.67000	116.07578	7.67000	116.05204				0.00	0	9,700,000,00
Total SBS39 SPOT										0.00	0	9,700,000,00
Total For SBS39										0.00	0	9,700,000,00
SBS4 On 16/11/2021 Spot Bond			3.67000	104.75613	3.67000	104.74578				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS40 On 12/11/2020 Spot Bond					0.00000	99.99047				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.08000	111.22190	4.08000	111.20970				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.59500	121.74153	5.59500	121.72327				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.52500	123.82990	6.52500	123.80830				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.30918				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.19500	116.33193	4.19500	116.31881				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.28665				0.00	0	15,000,000,00
Total SBS47 SPOT										0.00	0	15,000,000,00
Total For SBS47										0.00	0	15,000,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	101.45898				0.00	0	60,000,00
Total SBS49 SPOT										0.00	0	60,000,00
Total For SBS49										0.00	0	60,000,00
SBS50 On 31/01/2022 Spot Bond			3.67000	109.48804	3.67000	109.47722				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			4.59000	4.59000	4.59000	118.08034				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.38247				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.65441				0.00	0	
Total SBS53 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	102.39042				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			3.84000	111.50663	3.84000	111.49504				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	103.48113				0.00	0	2,400,000,00
Total SBS57 SPOT										0.00	0	2,400,000,00
Total For SBS57										0.00	0	2,400,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	105.25574				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.05556				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.80009				0.00	0	1,300,000,00
Total SBS62 SPOT										0.00	0	1,300,000,00
Total For SBS62										0.00	0	1,300,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	101.48299				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.97091				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.29809				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.42414				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.74313				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.89290				0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS68 SPOT										0.00	0	1,000,000.00
Total For SBS68										0.00	0	1,000,000.00
SBS69 On 02/12/2034 Spot Bond					0.00000	101.00137				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.53000	314.25689	2.53000	314.21732				0.00	0	422,200.00
Total SBSI11 SPOT										0.00	0	422,200.00
Total For SBSI11										0.00	0	422,200.00
SBSI14 On 07/12/2033 Spot Bond			5.52000	5.52000	5.52000	197.32674				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.81789				0.00	0	20,000.00
Total SBT101 SPOT										0.00	0	20,000.00
Total For SBT101										0.00	0	20,000.00
SBT102 On 30/09/2022 Spot Bond					0.00000	105.51728				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.57795				0.00	880,113,400	3,664,056.70
Total SBT103 SPOT										0.00	880,113,400	3,664,056.70
Total For SBT103										0.00	880,113,400	3,664,056.70
SBT104 On 30/09/2025 Spot Bond					0.00000	100.92932				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.69773				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	99.72792				0.00	0	75,000.00
Total SBT202 SPOT										0.00	0	75,000.00
Total For SBT202										0.00	0	75,000.00
SBT203 On 03/12/2023 Spot Bond			6.30000	115.82132	6.30000	115.80170				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.41106				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT206 On 31/01/2025 Spot Bond					0.00000	94.21439				0.00	0	100,000,00
Total SBT206 SPOT										0.00	0	100,000,00
Total For SBT206										0.00	0	100,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	100.99247				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	100.72524				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.72765				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.03787				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SHS11U On 25/11/2020 Spot Bond			10.00000	110.60600	10.00000	110.57600				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	100.44582				0.00	411,267,600	205,633,800
Total SLI4 SPOT										0.00	411,267,600	205,633,800
Total For SLI4										0.00	411,267,600	205,633,800
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.92824				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	99.93442				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.93135				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.18683				0.00	0	
Total SLRA5 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.92487				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	99.92455				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.92394				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.93072				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.91249				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	99.91875				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.91587				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.09987				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.07581				0.00	411,267,600	205,633,800
Total SNT02 SPOT										0.00	411,267,600	205,633,800
Total For SNT02										0.00	411,267,600	205,633,800
SNT03 On 12/04/2023 Spot Bond			6.05000	113.66412	6.05000	113.64552				0.00	0	4,050,000,000
Total SNT03 SPOT										0.00	0	4,050,000,000
Total For SNT03										0.00	0	4,050,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	101.28071				0.00	329,014,400	164,507,200
Total SNT04 SPOT										0.00	329,014,400	164,507,200
Total For SNT04										0.00	329,014,400	164,507,200
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.16594				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.36175				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.86597				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.09814				0.00	411,267,600	205,633,800
Total SPDA13 SPOT										0.00	411,267,600	205,633,800
Total For SPDA13										0.00	411,267,600	205,633,800
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.19034				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.64767				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.79883				0.00	15,000,000,000	15,000,000,000
Total SPG005 SPOT										0.00	15,000,000,000	15,000,000,000
Total For SPG005										0.00	15,000,000,000	15,000,000,000
SPG00 On 18/06/2022 Spot Bond					0.00000	100.82276				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.07146				0.00	493,521,600	246,760,800
Total SPG007 SPOT										0.00	493,521,600	246,760,800
Total For SPG007										0.00	493,521,600	246,760,800
SPG00 On 15/10/2022 Spot Bond					0.00000	100.37306				0.00	0	1,500,000,000
Total SPG008 SPOT										0.00	0	1,500,000,000
Total For SPG008										0.00	0	1,500,000,000
SPG00 On 15/10/2024 Spot Bond					0.00000	100.47458				0.00	740,282,000	370,141,000
Total SPG009 SPOT										0.00	740,282,000	370,141,000
Total For SPG009										0.00	740,282,000	370,141,000
SSA07 On 15/05/2023 Spot Bond					0.00000	100.57231				0.00	0	250,000,000
Total SSA07 SPOT										0.00	0	250,000,000
Total For SSA07										0.00	0	250,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN00: On 31/03/2021 Spot Bond			4.86500	101.49462	4.86500	101.48133				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00: On 31/03/2021 Spot Bond			4.86500	101.49462	4.86500	101.48133				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01: On 31/01/2025 Spot Bond			4.34500	4.34500	4.34500	137.43434				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			6.82000	122.24837	6.82000	122.22597				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			8.97000	88.32769	8.97000	88.30628				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	97.44394				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 17/11/2020 Spot Bond					0.00000	99.91350				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	101.16666				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.73217				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.41291				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			5.60000	111.94669	5.60000	111.92970				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.51000	97.03813	5.51000	97.01823				0.00	0	
Total SSN043 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.50581				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.14054				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.06006				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05 On 08/12/2023 Spot Bond			3.14000	3.14000	3.14000	308.94116				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.22422				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.11097				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	100.44477				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			5.20000	5.20000	5.20000	174.21288				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.73000	3.73000	3.73000	140.81943				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.71000	5.71000	5.71000	94.53905				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			5.04000	5.04000	5.04000	94.53650				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			5.16000	5.16000	5.16000	174.66681				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	101.10894				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	101.08639				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	101.03099				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.82837				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.80661				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 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	
SSN075 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	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.74118				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.42319				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 31/07/2021 Spot Bond					0.00000	87.52000				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.15198				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.90717				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.08558				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.64500	5.64500	5.64500	194.91771				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.40665				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.11522				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.11428				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.90749				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.18279				0.00	0	
Total SSN098 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN098										0.00	0	
SSN09 ⁹ On 07/06/2023 Spot Bond					0.00000	100.98450				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 ⁰ On 31/01/2030 Spot Bond			9.59500	92.62188	9.59500	92.59829				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 ⁰ On 28/11/2021 Spot Bond					0.00000	100.92849				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 ⁰ On 21/12/2026 Spot Bond					0.00000	100.90765				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.41500	107.44266	7.41500	107.42118				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.16988				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	104.92355	8.55000	104.89968				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.87385				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.97694				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.99042				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
TFS14 ² On 28/10/2021 Spot Bond					0.00000	100.20917				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14 ⁵ On 20/03/2022 Spot Bond					0.00000	100.38212				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.97429				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.11153				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.91966				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.46676				0.00	0	1,150,000,0€
Total TFS153 SPOT										0.00	0	1,150,000,0€
Total For TFS153										0.00	0	1,150,000,0€
TFS154 On 06/07/2023 Spot Bond					0.00000	101.52634				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.73102				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.03569				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.72662				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.46872				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.56569				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.00393				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS162 On 27/05/2024 Spot Bond					0.00000	100.47561				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.44094				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.07091				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.31071				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.32907				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.20128				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.59500	110.24545	4.59500	110.23183				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.84476				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.75500	108.98585	4.75500	108.97193				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.33808				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.47017				0.00	0	
Total TH14B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.24389				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.94706				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	102.00271				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.37844				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.12249				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	103.34160				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.99199				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	101.10354				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.13407				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	104.63707				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	101.09699				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.00549				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2020 Spot Bond					0.00000	101.07116				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	101.09365				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	101.19685				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.56289				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.63945				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	101.30227				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.84488				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	101.24844				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	103.34936				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	102.30750				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D2 On 21/11/2022 Spot Bond					0.00000	101.72605				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2022 Spot Bond					0.00000	101.05999				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.10262				0.00	164,507,200	82,253,60
Total TH16A2 SPOT										0.00	164,507,200	82,253,60
Total For TH16A2										0.00	164,507,200	82,253,60
TH16A On 21/08/2024 Spot Bond			8.49000	101.89303	8.49000	101.87001				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.11159				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.11384				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.15646				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.23722				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.22600				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.33366				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.70810				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.89862				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	110.60600	10.00000	110.57600				0.00	0	
Total TL20/R207 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TL20/R207										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.97514				0.00	0	1,030,000,00
Total TL22 SPOT										0.00	0	1,030,000,00
Total For TL22										0.00	0	1,030,000,00
TL23 On 05/09/2022 Spot Bond					0.00000	100.64471				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.34000	107.99505	5.34000	107.97934				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.50000	112.01999	6.50000	112.00020				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.06780				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.67386				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.29500	107.90236	7.29500	107.88111				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.60267				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.69348				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.85925				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.02685				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.16000	112.64784	6.16000	112.62898			971,432,000,000.00		157,700,000	3,738,643,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN23 SPOT										971,432,000,000.00	157,700,000	3,738,643,40
Total For TN23										971,432,000,000.00	157,700,000	3,738,643,40
TN23/R On 06/11/2023 Spot Bond			100.00000	18.88310	100.00000	18.84086				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.25500	106.99775	8.25500	106.97423				4,295,571,800,000.00	520,360,000	8,062,402,70
Total TN25 SPOT										4,295,571,800,000.00	520,360,000	8,062,402,70
Total For TN25										4,295,571,800,000.00	520,360,000	8,062,402,70
TN25/R On 19/08/2025 Spot Bond			100.00000	13.34968	100.00000	13.32030				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			8.63500	101.32416	8.63500	101.30089				62,172,000,000.00	7,200,000	5,305,288,80
Total TN27 SPOT										62,172,000,000.00	7,200,000	5,305,288,80
Total For TN27										62,172,000,000.00	7,200,000	5,305,288,80
TN27/R On 14/11/2027 Spot Bond			100.00000	9.17155	100.00000	9.15136				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.64000	100.11559	10.64000	100.08709				0.00	0	1,500,000,00
Total TN30 SPOT										0.00	0	1,500,000,00
Total For TN30										0.00	0	1,500,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.84822	8.00000	117.82283				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.57000	87.77928	12.57000	87.74988				0.00	0	4,500,000,00
Total TN40 SPOT										0.00	0	4,500,000,00
Total For TN40										0.00	0	4,500,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.98286	10.75000	100.95382				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	110.60600	10.00000	110.57600				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0 On 30/11/2020 Spot Bond			5.61000	104.46349	5.61000	104.44748				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA2B On 14/12/2020 Spot Bond					0.00000	100.93556				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.97508				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.27604				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.20408				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.61397				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.61397				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	99.93415				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	98.50009				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.31000	106.94076	5.31000	106.92553				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	99.93482				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.91904				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.91193				0.00	0	
Total TRA3B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	98.65020				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.03426				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.41039				0.00	0	730,000,00
Total TRA4A3 SPOT										0.00	0	730,000,00
Total For TRA4A3										0.00	0	730,000,00
TRA4A: On 13/04/2024 Spot Bond			5.60000	111.26876	5.60000	111.86917				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.38851				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.41039				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.69798	8.62000	100.67464				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	97.19301				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.49291				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24: On 12/11/2020 Spot Bond					0.00000	99.97972				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24: On 04/03/2021 Spot Bond					0.00000	97.86855				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24: On 18/03/2021 Spot Bond					0.00000	97.66417				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP244 On 08/04/2021 Spot Bond					0.00000	97.38835				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP245 On 22/04/2021 Spot Bond					0.00000	97.46443				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP247 On 21/07/2021 Spot Bond					0.00000	96.74825				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP248 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	
TSP249 On 06/09/2021 Spot Bond					0.00000	96.46059				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP250 On 16/09/2021 Spot Bond					0.00000	96.56159				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP251 On 09/04/2021 Spot Bond					0.00000	98.39592				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.13637				0.00	1,009,203,000	504,601,500
Total TU1A11 SPOT										0.00	1,009,203,000	504,601,500
Total For TU1A11										0.00	1,009,203,000	504,601,500
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.17965				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.08195				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.26987				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC34 On 13/11/2020 Spot Bond					0.00000	102.70267				0.00	0	
Total TWC347 SPOT										0.00	0	
Total For TWC347										0.00	0	
TWC34 On 24/11/2020 Spot Bond					0.00000	100.81683				0.00	0	
Total TWC348 SPOT										0.00	0	
Total For TWC348										0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	100.68419				0.00	0	
Total TWC349 SPOT										0.00	0	
Total For TWC349										0.00	0	
TWC35 On 11/12/2020 Spot Bond					0.00000	100.63624				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.34913				0.00	0	
Total TWC351 SPOT										0.00	0	
Total For TWC351										0.00	0	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.26627				0.00	0	
Total TWC352 SPOT										0.00	0	
Total For TWC352										0.00	0	
TWC35 On 26/01/2021 Spot Bond					0.00000	100.19276				0.00	0	
Total TWC353 SPOT										0.00	0	
Total For TWC353										0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	100.14165				0.00	0	
Total TWC354 SPOT										0.00	0	
Total For TWC354										0.00	0	
TWC35 On 09/02/2021 Spot Bond					0.00000	100.05059				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.01000	103.47581	6.01000	103.45908				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			8.99500	111.59603	8.99500	111.56892				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.08942				0.00	0	
Total VKE10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.25985				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.24769				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.09812				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.13004				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.93594				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.93319				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VRI882 On 28/01/2021 Spot Bond					0.00000	100.14510				0.00	0	
Total VRI882 SPOT										0.00	0	
Total For VRI882										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.91243				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.11183				0.00	20,369,700,000	4,800,000,000
Total WHL03 SPOT										0.00	20,369,700,000	4,800,000,000
Total For WHL03										0.00	20,369,700,000	4,800,000,000
WSP5 On 28/05/2021 Spot Bond			4.12000	106.70139	4.12000	106.68957				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	71.59728	100.00000	71.43968				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.13e+017	1,808,123,029,700	393,042,228,86

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total for SPOT :									1.13e+017	808,123,029,700	993,042,228,86
Total Futures									1.13e+017	808,123,031,424	993,043,217,61
Total Options									25 624 165.00	10,500	99,67
Grand Total:									1.13e+017	808,123,041,924	993,043,317,28