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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/09/2020

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 05/11/2020 Bond Future			11.95150	72.27588	12.01092	71.97454			0.00	0	35
ES33 On 04/02/2021 Bond Future			12.23222	73.01527	12.29424	72.71112			0.00	0	
ES33 On 06/05/2021 Bond Future			12.51471	70.02089	12.57945	69.71366			0.00	0	
ES33 On 05/08/2021 Bond Future			12.81365	70.78253	12.88135	70.47201			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/11/2020 Bond Future			12.38145	71.39574	12.44097	71.06344			0.00	0	4,75
ES42 On 04/02/2021 Bond Future			12.64405	72.12671	12.70631	71.79128			0.00	0	
ES42 On 06/05/2021 Bond Future			12.91850	68.63980	12.98378	68.30095			0.00	0	
ES42 On 05/08/2021 Bond Future			13.20129	69.38682	13.26976	69.04432			0.00	0	
Total ES42 Future									0.00	0	4,75
Total For ES42									0.00	0	4,75
I2025 On 05/11/2020 Bond Future			144.16730	144.16730	144.11704	144.11704			0.00	0	3,85
I2025 On 04/02/2021 Bond Future			144.16870	144.16870	144.11842	144.11842			0.00	0	
I2025 On 06/05/2021 Bond Future			145.74396	145.74396	145.69343	145.69343			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	05/08/2021	Bond Future			145.83194	145.83194	145.78104	145.78104			0.00	0	
Total I2025 Future												0.00	0	3,85
Total For I2025												0.00	0	3,85
I2029	On	05/11/2020	Bond Future			102.32101	102.32101	102.14549	102.14549			0.00	0	5,00
I2029	On	04/02/2021	Bond Future			103.39301	103.39301	103.21605	103.21605			0.00	0	
I2029	On	06/05/2021	Bond Future			103.38292	103.38292	103.20417	103.20417			0.00	0	
I2029	On	05/08/2021	Bond Future			104.53139	104.53139	104.35081	104.35081			0.00	0	
Total I2029 Future												0.00	0	5,00
Total For I2029												0.00	0	5,00
I2033	On	05/11/2020	Bond Future			95.60358	95.60358	95.89192	95.89192			0.00	0	10,35
I2033	On	04/02/2021	Bond Future			96.60518	96.60518	96.89691	96.89691			0.00	0	
I2033	On	06/05/2021	Bond Future			96.44458	96.44458	96.73961	96.73961			0.00	0	
I2033	On	05/08/2021	Bond Future			97.51596	97.51596	97.81433	97.81433			0.00	0	
Total I2033 Future												0.00	0	10,35
Total For I2033												0.00	0	10,35
I2038	On	05/11/2020	Bond Future			107.07981	107.07981	107.05936	107.05936			0.00	0	10,92
I2038	On	04/02/2021	Bond Future			106.50405	106.50405	106.48365	106.48365			0.00	0	
I2038	On	06/05/2021	Bond Future			107.66796	107.66796	107.64763	107.64763			0.00	0	
I2038	On	05/08/2021	Bond Future			107.14168	107.14168	107.12125	107.12125			0.00	0	
Total I2038 Future												0.00	0	10,92
Total For I2038												0.00	0	10,92
I2046	On	05/11/2020	Bond Future			94.81903	94.81903	94.80045	94.80045			0.00	0	16,15
I2046	On	04/02/2021	Bond Future			95.81252	95.81252	95.79406	95.79406			0.00	0	
I2046	On	06/05/2021	Bond Future			95.06863	95.06863	95.05015	95.05015			0.00	0	
I2046	On	05/08/2021	Bond Future			96.12487	96.12487	96.10633	96.10633			0.00	0	
Total I2046 Future												0.00	0	16,15
Total For I2046												0.00	0	16,15
I2050	On	05/11/2020	Bond Future			97.25931	97.25931	97.24067	97.24067			0.00	0	13,96
I2050	On	04/02/2021	Bond Future			96.38746	96.38746	96.36892	96.36892			0.00	0	
I2050	On	06/05/2021	Bond Future			97.44067	97.44067	97.42224	97.42224			0.00	0	
I2050	On	05/08/2021	Bond Future			96.59470	96.59470	96.57601	96.57601			0.00	0	
Total I2050 Future												0.00	0	13,96
Total For I2050												0.00	0	13,96
R186	On	05/11/2020	Bond Future			7.22381	120.01783	7.32398	119.48354		7.88	79,091,749.97	659	89,70
R186	On	04/02/2021	Bond Future			7.39772	115.96667	7.50362	115.42736		8.02	0.00	0	
R186	On	06/05/2021	Bond Future			7.57867	117.20659	7.69091	116.66178		7.27	0.00	0	
R186	On	05/08/2021	Bond Future			7.77628	113.19983	7.89556	112.64926		7.36	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												79,091,749.97	659	89,70
R186	On	05/11/2020	Bond Future	8.34	Put			161.13000	0.16113	106,160	8.60	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			5,408.45000	5.40845	5,887,770	8.60	0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			9,746.93000	9.74693	10,277,880	8.60	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			6.61000	0.00661	3,270	8.60	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.00	Put			370.12000	0.37012	262,160	8.38	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			3,895.75000	3.89575	4,322,080	8.38	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			2,482.60000	2.48260	2,096,560	7.78	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			743.23000	0.74323	891,480	7.78	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			526.59000	0.52659	384,690	8.25	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			3,230.22000	3.23022	3,622,610	8.25	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.64	Call			6,803.06000	6.80306	7,311,960	8.60	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			64.41000	0.06441	39,020	8.60	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Put			4,667.20000	4.66720	4,177,030	7.56	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Call			178.12000	0.17812	222,240	7.56	0.00	0	8
R186	On	05/11/2020	Bond Future	7.50	Put			1,053.54000	1.05354	819,750	7.99	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			1,984.90000	1.98490	2,285,400	7.99	0.00	0	8
R186	On	05/11/2020	Bond Future	8.65	Call			6,850.26000	6.85026	7,359,870	8.60	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			62.34000	0.06234	37,660	8.60	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			6,897.49000	6.89749	7,407,790	8.60	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			60.33000	0.06033	36,340	8.60	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			3,823.22000	3.82322	4,172,220	8.25	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			1,337.61000	1.33761	1,147,300	8.25	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.16	Call			4,382.21000	4.38221	4,755,880	8.36	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			1,110.01000	1.11001	944,370	8.36	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			4,418.13000	4.41813	4,793,280	8.37	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			1,097.00000	1.09700	932,840	8.37	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			4,346.39000	4.34639	4,718,580	8.35	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			1,123.14000	1.12314	956,020	8.35	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			13,795.74000	13.79574	14,327,470	7.84	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			61.55000	0.06155	48,470	7.84	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			13,835.73000	13.83573	14,367,660	7.84	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			60.51000	0.06051	47,630	7.84	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			13,755.74000	13.75574	14,287,280	7.84	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			62.60000	0.06260	49,330	7.84	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,139.99000	5.13999	5,503,910	7.66	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			1,824.02000	1.82402	1,637,370	7.66	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,078.24000	5.07824	5,440,050	7.65	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			1,850.91000	1.85091	1,662,150	7.65	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2021	Bond Future	8.62	Call			5,109.09000	5.10909	5,471,950	7.65	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			1,837.42000	1.83742	1,649,710	7.65	0.00	0	
Total R186 Option												0.00	0	28,23
Total For R186												79,091,749.97	659	117,94
R197	On	05/11/2020	Bond Future			314.91656	314.91656	314.91568	314.91568			10,707,163.04	34	2,90
R197	On	04/02/2021	Bond Future			310.36003	310.36003	310.36027	310.36027			0.00	0	
R197	On	06/05/2021	Bond Future			313.75163	313.75163	313.75252	313.75252			0.00	0	
R197	On	05/08/2021	Bond Future			309.23019	309.23019	309.23133	309.23133			0.00	0	
Total R197 Future												10,707,163.04	34	2,90
Total For R197												10,707,163.04	34	2,90
R202	On	05/11/2020	Bond Future			215.65159	215.65159	215.61131	215.61131			0.00	0	7,80
R202	On	04/02/2021	Bond Future			213.73847	213.73847	213.69837	213.69837			0.00	0	
R202	On	06/05/2021	Bond Future			216.07381	216.07381	216.03392	216.03392			0.00	0	
R202	On	05/08/2021	Bond Future			214.22139	214.22139	214.18106	214.18106			0.00	0	
Total R202 Future												0.00	0	7,80
Total For R202												0.00	0	7,80
R2023	On	05/11/2020	Bond Future			4.44908	108.66271	4.49268	108.56397		1.83	0.00	0	34,47
R2023	On	04/02/2021	Bond Future			4.49711	109.77435	4.54636	109.67500		1.94	0.00	0	
R2023	On	06/05/2021	Bond Future			4.52149	107.04024	4.57786	106.94007		1.76	0.00	0	
R2023	On	05/08/2021	Bond Future			4.54710	108.20417	4.61315	108.10299		1.57	0.00	0	
Total R2023 Future												0.00	0	34,47
R2023	On	05/11/2020	Bond Future	7.47	Call			6,478.15000	6.47815	6,576,890	2.82	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			0.00000	0.00000	0,000	2.82	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			6,436.32000	6.43632	6,535,060	2.82	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			0.00000	0.00000	0,000	2.82	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			6,457.23000	6.45723	6,555,970	2.82	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			0.00000	0.00000	0,000	2.82	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			9.53000	0.00953	7,470	2.41	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,547.55000	3.54755	3,644,900	2.41	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			9.22000	0.00922	7,220	2.41	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,509.57000	3.50957	3,606,810	2.41	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			9.85000	0.00985	7,740	2.41	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			3,528.56000	3.52856	3,625,850	2.41	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,143.32000	5.14332	5,243,300	2.07	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.78000	0.00078	0,590	2.07	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,159.92000	5.15992	5,259,910	2.07	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.75000	0.00075	0,570	2.07	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,126.72000	5.12672	5,226,700	2.07	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	Opt Intere
R2023	On	06/05/2021	Bond Future	7.56	Put			0.81000	0.00081	0,620	2.07	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,343.08000	1.34308	1,414,960	1.72	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			298.79000	0.29879	269,490	1.72	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,354.67000	1.35467	1,426,820	1.72	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			295.28000	0.29528	266,250	1.72	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,331.52000	1.33152	1,403,130	1.72	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			302.34000	0.30234	272,770	1.72	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	34,47
R2030	On	05/11/2020	Bond Future			9.39913	93.68973	9.46299	93.32424		13.73	0.00	0	92,82
R2030	On	04/02/2021	Bond Future			9.61215	90.64424	9.67880	90.27536		13.86	0.00	0	
R2030	On	06/05/2021	Bond Future			9.83297	91.61375	9.90260	91.24113		12.90	0.00	0	
R2030	On	05/08/2021	Bond Future			10.07325	88.60484	10.14619	88.22827		12.98	0.00	0	
Total R2030 Future												0.00	0	92,82
R2030	On	05/11/2020	Bond Future	9.49	Put			1,905.23000	1.90523	1,681,630	13.72	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.65	Call			2,566.14000	2.56614	2,735,610	13.86	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			191.80000	0.19180	204,400	12.89	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.86	Put			4,193.44000	4.19344	3,877,550	13.18	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			2,222.71000	2.22271	1,980,510	13.64	0.00	0	
R2030	On	05/11/2020	Bond Future	9.60	Call			2,401.49000	2.40149	2,562,330	13.82	0.00	0	
R2030	On	05/11/2020	Bond Future	9.60	Put			1,623.74000	1.62374	1,419,090	13.82	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.49	Call			2,059.25000	2.05925	2,201,140	13.72	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			91.36000	0.09136	96,230	12.89	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			4,238.96000	4.23896	3,921,990	13.17	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Put			1,506.72000	1.50672	1,310,700	13.86	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.99	Call			3,831.09000	3.83109	4,056,200	14.26	0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Put			886.45000	0.88645	746,070	14.26	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	8.36	Put			6,781.75000	6.78175	6,428,860	12.89	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			493.45000	0.49345	530,010	13.06	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			2,711.75000	2.71175	2,445,370	13.52	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			664.91000	0.66491	714,510	13.18	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	9.86	Call			3,320.35000	3.32035	3,525,080	14.09	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			1,090.37000	1.09037	929,610	14.09	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.10	Put			8,323.89000	8.32389	7,963,270	12.89	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			181.72000	0.18172	193,510	12.89	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	9.04	Put			3,423.27000	3.42327	3,129,370	13.35	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			650.43000	0.65043	698,950	13.17	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.61	Call			2,434.01000	2.43401	2,596,570	13.83	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			1,599.83000	1.59983	1,396,900	13.83	0.00	0	3,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2030 On 05/11/2020 Bond Future	8.73	Put			4,805.86000	4.80586	4,476,930	13.06		0.00	0	
R2030 On 05/11/2020 Bond Future	8.53	Call			299.21000	0.29921	320,510	12.91		0.00	0	15,4
R2030 On 05/11/2020 Bond Future	9.03	Put			3,463.56000	3.46356	3,168,320	13.34		0.00	0	
R2030 On 05/11/2020 Bond Future	9.23	Call			1,368.99000	1.36899	1,468,100	13.52		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	10.47	Call			5,918.80000	5.91880	6,204,860	14.98		0.00	0	
R2030 On 05/11/2020 Bond Future	10.47	Put			399.81000	0.39981	320,380	14.98		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	8.34	Put			6,896.77000	6.89677	6,543,070	12.89		0.00	0	
R2030 On 05/11/2020 Bond Future	10.37	Call			5,464.82000	5.46482	5,740,140	14.83		0.00	0	
R2030 On 05/11/2020 Bond Future	10.37	Put			473.92000	0.47392	383,750	14.83		0.00	0	8,00
R2030 On 05/11/2020 Bond Future	9.04	Call			966.38000	0.96638	1,037,970	13.35		0.00	0	1,00
R2030 On 05/11/2020 Bond Future	10.06	Call			4,118.36000	4.11836	4,353,800	14.36		0.00	0	
R2030 On 05/11/2020 Bond Future	10.06	Put			792.02000	0.79202	661,970	14.36		0.00	0	1,00
R2030 On 05/11/2020 Bond Future	8.53	Put			5,834.09000	5.83409	5,489,900	12.91		0.00	0	
R2030 On 05/11/2020 Bond Future	9.39	Call			1,774.43000	1.77443	1,899,380	13.65		0.00	0	
R2030 On 05/11/2020 Bond Future	9.39	Put			2,192.33000	2.19233	1,951,790	13.65		0.00	0	
R2030 On 05/11/2020 Bond Future	9.40	Call			1,801.88000	1.80188	1,928,510	13.65		0.00	0	
R2030 On 05/11/2020 Bond Future	9.40	Put			2,162.38000	2.16238	1,923,520	13.65		0.00	0	
R2030 On 05/11/2020 Bond Future	9.38	Call			1,747.36000	1.74736	1,870,650	13.64		0.00	0	
R2030 On 05/11/2020 Bond Future	9.03	Call			947.55000	0.94755	1,017,800	13.34		0.00	0	15,4
R2030 On 04/02/2021 Bond Future	9.12	Put			4,979.48000	4.97948	4,716,410	13.62		0.00	0	
R2030 On 04/02/2021 Bond Future	9.12	Call			1,825.07000	1.82507	1,930,880	13.62		0.00	0	1,00
R2030 On 04/02/2021 Bond Future	8.36	Put			8,362.98000	8.36298	8,040,020	13.22		0.00	0	
R2030 On 04/02/2021 Bond Future	8.36	Call			684.79000	0.68479	730,710	13.22		0.00	0	80
R2030 On 04/02/2021 Bond Future	8.86	Put			6,012.82000	6.01282	5,726,370	13.45		0.00	0	
R2030 On 04/02/2021 Bond Future	10.20	Call			4,855.76000	4.85576	5,068,190	14.52		0.00	0	
R2030 On 04/02/2021 Bond Future	10.20	Put			2,037.77000	2.03777	1,881,320	14.52		0.00	0	1,80
R2030 On 04/02/2021 Bond Future	9.16	Call			1,907.58000	1.90758	2,017,180	13.64		0.00	0	
R2030 On 04/02/2021 Bond Future	9.16	Put			4,831.47000	4.83147	4,572,190	13.64		0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Call			1,928.72000	1.92872	2,039,270	13.65		0.00	0	
R2030 On 04/02/2021 Bond Future	8.37	Call			694.31000	0.69431	740,820	13.22		0.00	0	1,00
R2030 On 04/02/2021 Bond Future	8.20	Call			545.83000	0.54583	582,990	13.22		0.00	0	1,60
R2030 On 04/02/2021 Bond Future	8.37	Put			8,311.16000	8.31116	7,988,790	13.22		0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Put			4,795.10000	4.79510	4,536,770	13.65		0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Call			1,886.79000	1.88679	1,995,440	13.64		0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Put			4,868.24000	4.86824	4,608,010	13.64		0.00	0	
R2030 On 04/02/2021 Bond Future	8.86	Call			1,341.84000	1.34184	1,424,270	13.45		0.00	0	80
R2030 On 04/02/2021 Bond Future	9.20	Put			4,686.68000	4.68668	4,431,230	13.67		0.00	0	
R2030 On 04/02/2021 Bond Future	9.20	Call			1,992.57000	1.99257	2,106,000	13.67		0.00	0	1,60
R2030 On 04/02/2021 Bond Future	8.20	Put			9,212.25000	9.21225	8,880,530	13.22		0.00	0	
R2030 On 06/05/2021 Bond Future	10.04	Put			3,473.62000	3.47362	3,285,070	13.11		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	06/05/2021	Bond Future	9.15	Put		6,175.58000	6.17558	5,913,600	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		2,038.72000	2.03872	2,149,360	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		3,860.64000	3.86064	4,034,840	13.02	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		3,767.84000	3.76784	3,569,420	13.02	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call		9,923.74000	9.92374	10,222,130	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		921.98000	0.92198	847,750	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		9,848.73000	9.84873	10,146,050	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		939.89000	0.93989	864,590	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		6,501.24000	6.50124	6,737,510	13.87	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		2,174.22000	2.17422	2,037,870	13.87	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		9,886.22000	9.88622	10,184,070	13.88	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call		2,178.67000	2.17867	2,294,910	12.56	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		5,920.41000	5.92041	5,664,030	12.56	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		11,706.47000	11.70647	11,371,840	12.24	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		570.94000	0.57094	608,930	12.24	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		4,203.02000	4.20302	4,387,090	13.11	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		930.90000	0.93090	856,130	13.88	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		3,752.66000	3.75266	3,574,590	13.27	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		5,126.80000	5.12680	5,325,980	13.28	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		3,731.62000	3.73162	3,554,230	13.28	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		5,155.95000	5.15595	5,355,810	13.29	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		3,710.36000	3.71036	3,533,650	13.29	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		5,097.39000	5.09739	5,295,890	13.27	0.00	0	
Total R2030 Option											0.00	0	123,50
Total For R2030											0.00	0	216,32
R2032	On	05/11/2020	Bond Future			10.34363	87.08953	10.40256	86.73916	16.86	174,179.06	2	119,90
R2032	On	04/02/2021	Bond Future			10.57181	87.98070	10.63320	87.62702	16.27	0.00	0	
R2032	On	06/05/2021	Bond Future			10.80529	84.77642	10.86930	84.41915	15.80	0.00	0	
R2032	On	05/08/2021	Bond Future			11.05173	85.69855	11.11855	85.33752	15.17	0.00	0	
Total R2032 Future											174,179.06	2	119,90
R2032	On	05/11/2020	Bond Future	9.76	Call		802.76000	0.80276	844,290	16.31	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		4,731.52000	4.73152	4,422,680	16.31	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call		818.80000	0.81880	861,260	16.33	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Put		5,466.52000	5.46652	5,145,270	16.11	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Call		585.34000	0.58534	614,460	16.11	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call		4,435.70000	4.43570	4,640,520	17.97	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Put		6,372.32000	6.37232	6,040,160	15.90	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call		395.02000	0.39502	413,230	15.90	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call		4,815.50000	4.81550	5,031,790	18.15	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032 On 05/11/2020 Bond Future	9.75	Put			4,778.65000	4.77865	4,468,910	16.30		0.00	0	
R2032 On 05/11/2020 Bond Future	9.11	Put			8,328.51000	8.32851	7,983,840	15.70		0.00	0	
R2032 On 05/11/2020 Bond Future	9.11	Call			171.55000	0.17155	177,250	15.70		0.00	0	3,00
R2032 On 05/11/2020 Bond Future	9.77	Put			4,684.56000	4.68456	4,376,650	16.33		0.00	0	
R2032 On 05/11/2020 Bond Future	9.75	Call			786.82000	0.78682	827,450	16.30		0.00	0	
R2032 On 05/11/2020 Bond Future	11.08	Put			925.24000	0.92524	791,160	18.15		0.00	0	1,00
R2032 On 05/11/2020 Bond Future	10.99	Put			1,048.03000	1.04803	902,480	17.97		0.00	0	3,00
R2032 On 05/11/2020 Bond Future	8.94	Put			9,415.94000	9.41594	9,068,120	15.70		0.00	0	
R2032 On 05/11/2020 Bond Future	8.94	Call			108.73000	0.10873	111,280	15.70		0.00	0	1,00
R2032 On 04/02/2021 Bond Future	9.63	Call			1,320.94000	1.32094	1,387,040	15.55		0.00	0	
R2032 On 04/02/2021 Bond Future	9.63	Put			7,363.27000	7.36327	7,075,690	15.55		0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Call			1,288.81000	1.28881	1,353,520	15.54		0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Put			7,457.48000	7.45748	7,168,510	15.54		0.00	0	
R2032 On 04/02/2021 Bond Future	9.29	Put			9,092.60000	9.09260	8,783,940	15.45		0.00	0	
R2032 On 04/02/2021 Bond Future	9.29	Call			869.55000	0.86955	914,570	15.45		0.00	0	80
R2032 On 04/02/2021 Bond Future	10.82	Call			4,192.08000	4.19208	4,358,190	16.55		0.00	0	
R2032 On 04/02/2021 Bond Future	10.82	Put			3,128.24000	3.12824	2,940,670	16.55		0.00	0	80
R2032 On 04/02/2021 Bond Future	9.62	Call			1,304.81000	1.30481	1,370,220	15.55		0.00	0	
R2032 On 04/02/2021 Bond Future	9.62	Put			7,410.28000	7.41028	7,122,010	15.55		0.00	0	
R2032 On 04/02/2021 Bond Future	8.79	Put			12,003.66000	12.00366	11,673,210	15.45		0.00	0	
R2032 On 04/02/2021 Bond Future	8.79	Call			443.22000	0.44322	466,450	15.45		0.00	0	80
R2032 On 06/05/2021 Bond Future	12.12	Put			1,889.78000	1.88978	1,777,630	16.98		0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Call			8,399.53000	8.39953	8,643,450	16.98		0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Put			1,919.77000	1.91977	1,806,420	16.98		0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Put			1,308.58000	1.30858	1,221,900	16.98		0.00	0	70
R2032 On 06/05/2021 Bond Future	10.33	Put			5,981.52000	5.98152	5,747,180	15.46		0.00	0	
R2032 On 06/05/2021 Bond Future	10.33	Call			2,904.93000	2.90493	3,027,860	15.46		0.00	0	70
R2032 On 06/05/2021 Bond Future	12.11	Call			8,434.24000	8.43424	8,678,770	16.98		0.00	0	
R2032 On 06/05/2021 Bond Future	12.11	Put			1,904.72000	1.90472	1,791,980	16.98		0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Call			8,469.00000	8.46900	8,714,120	16.98		0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Call			10,079.10000	10.07910	10,349,690	16.98		0.00	0	
R2032 On 05/08/2021 Bond Future	11.35	Call			5,589.00000	5.58900	5,773,800	15.46		0.00	0	
R2032 On 05/08/2021 Bond Future	11.35	Put			4,355.04000	4.35504	4,178,810	15.46		0.00	0	
R2032 On 05/08/2021 Bond Future	11.36	Call			5,619.14000	5.61914	5,804,550	15.47		0.00	0	
R2032 On 05/08/2021 Bond Future	11.36	Put			4,332.44000	4.33244	4,156,820	15.47		0.00	0	
R2032 On 05/08/2021 Bond Future	11.37	Call			5,649.02000	5.64902	5,835,040	15.48		0.00	0	
R2032 On 05/08/2021 Bond Future	11.37	Put			4,309.63000	4.30963	4,134,620	15.48		0.00	0	
Total R2032 Option										0.00	0	15,87
Total For R2032										174,179.06	2	135,77

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035	On	05/11/2020			11.06953	86.13268	11.12850	85.76415		19.24	344,530.72	4	106,27
R2035	On	04/02/2021			11.31074	87.01385	11.37223	86.64182		18.50	0.00	0	
R2035	On	06/05/2021			11.54873	83.46949	11.61280	83.09368		17.81	0.00	0	
R2035	On	05/08/2021			11.80307	84.37731	11.86998	83.99750		16.99	0.00	0	
Total R2035 Future											344,530.72	4	106,27
R2035	On	05/11/2020	10.33	Call			711.96000	0.71196	742,860	18.25	0.00	0	
R2035	On	05/11/2020	10.33	Put			5,911.56000	5.91156	5,573,930	18.25	0.00	0	
R2035	On	05/11/2020	10.34	Call			726.95000	0.72695	758,620	18.27	0.00	0	
R2035	On	05/11/2020	10.34	Put			5,858.55000	5.85855	5,521,690	18.27	0.00	0	
R2035	On	05/11/2020	10.32	Call			697.27000	0.69727	727,420	18.23	0.00	0	
R2035	On	05/11/2020	10.32	Put			5,964.95000	5.96495	5,626,570	18.23	0.00	0	
R2035	On	04/02/2021	10.14	Call			1,214.28000	1.21428	1,271,120	17.48	0.00	0	
R2035	On	04/02/2021	10.14	Put			9,165.80000	9.16580	8,850,610	17.48	0.00	0	6%
R2035	On	04/02/2021	11.14	Call			3,383.95000	3.38395	3,518,960	18.40	0.00	0	
R2035	On	04/02/2021	11.14	Put			4,802.07000	4.80207	4,565,050	18.40	0.00	0	6%
R2035	On	04/02/2021	10.05	Call			1,095.94000	1.09594	1,147,450	17.48	0.00	0	
R2035	On	04/02/2021	10.05	Put			9,671.39000	9.67139	9,350,870	17.48	0.00	0	
R2035	On	04/02/2021	10.06	Call			1,108.65000	1.10865	1,160,730	17.48	0.00	0	
R2035	On	04/02/2021	10.06	Put			9,614.47000	9.61447	9,294,520	17.48	0.00	0	
R2035	On	04/02/2021	10.04	Call			1,083.34000	1.08334	1,134,270	17.48	0.00	0	
R2035	On	04/02/2021	10.04	Put			9,728.50000	9.72850	9,407,400	17.48	0.00	0	
R2035	On	06/05/2021	11.55	Call			4,593.70000	4.59370	4,759,790	17.85	0.00	0	
R2035	On	06/05/2021	11.55	Put			4,962.04000	4.96204	4,752,320	17.85	0.00	0	1,6%
R2035	On	06/05/2021	12.77	Call			8,736.31000	8.73631	8,983,320	19.14	0.00	0	
R2035	On	06/05/2021	12.77	Put			2,368.34000	2.36834	2,239,540	19.14	0.00	0	1,6%
R2035	On	06/05/2021	10.81	Put			7,560.84000	7.56084	7,296,650	17.15	0.00	0	
R2035	On	06/05/2021	12.36	Put			3,100.52000	3.10052	2,946,190	18.91	0.00	0	
R2035	On	06/05/2021	12.37	Put			3,083.35000	3.08335	2,929,630	18.93	0.00	0	
R2035	On	06/05/2021	12.35	Call			7,263.76000	7.26376	7,484,620	18.89	0.00	0	
R2035	On	06/05/2021	12.35	Put			3,118.04000	3.11804	2,963,090	18.89	0.00	0	
R2035	On	06/05/2021	12.02	Call			6,089.98000	6.08998	6,289,550	18.38	0.00	0	
R2035	On	06/05/2021	12.02	Put			3,760.24000	3.76024	3,584,000	18.38	0.00	0	7%
R2035	On	06/05/2021	12.36	Call			7,300.29000	7.30029	7,521,770	18.91	0.00	0	
R2035	On	06/05/2021	10.81	Call			2,661.05000	2.66105	2,772,670	17.15	0.00	0	1,6%
R2035	On	06/05/2021	11.32	Call			3,939.36000	3.93936	4,088,440	17.64	0.00	0	
R2035	On	06/05/2021	11.32	Put			5,677.92000	5.67792	5,451,190	17.64	0.00	0	7%
R2035	On	06/05/2021	10.24	Put			10,252.75000	10.25275	9,950,950	16.84	0.00	0	
R2035	On	06/05/2021	10.24	Call			1,608.07000	1.60807	1,682,080	16.84	0.00	0	7%
R2035	On	06/05/2021	12.37	Call			7,337.12000	7.33712	7,559,210	18.93	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035	On	05/08/2021	Bond Future	5.31	Call		2.53000	0.00253	2,670	16.14	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		54,095.72000	54.09572	53,716,050	16.14	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		2.43000	0.00243	2,560	16.14	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		54,328.91000	54.32891	53,949,230	16.14	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		2.48000	0.00248	2,620	16.14	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		54,212.25000	54.21225	53,832,580	16.14	0.00	0	
Total R2035 Option											0.00	0	8,62
Total For R2035											344,530.72	4	114,90
R2037	On	05/11/2020	Bond Future			11.33599	81.49143	11.38464	81.19293	20.42	1,466,845.74	18	139,13
R2037	On	04/02/2021	Bond Future			11.57011	78.07089	11.62080	77.76959	20.71	0.00	0	
R2037	On	06/05/2021	Bond Future			11.80965	78.90618	11.86247	78.60188	18.99	0.00	0	
R2037	On	05/08/2021	Bond Future			12.06758	75.50884	12.12278	75.20131	19.16	0.00	0	
Total R2037 Future											1,466,845.74	18	139,13
R2037	On	05/11/2020	Bond Future	10.18	Call		301.90000	0.30190	303,710	18.89	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put		8,231.92000	8.23192	7,935,230	18.89	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		308.72000	0.30872	310,730	18.89	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		8,168.03000	8.16803	7,871,540	18.89	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		295.21000	0.29521	296,820	18.89	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		8,296.03000	8.29603	7,999,140	18.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Call		2,093.33000	2.09333	2,160,070	20.01	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		6,875.64000	6.87564	6,641,080	20.01	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call		1,212.47000	1.21247	1,252,190	19.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call		1,121.52000	1.12152	1,158,130	19.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		9,733.96000	9.73396	9,469,270	19.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		1,134.20000	1.13420	1,171,250	19.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		1,395.32000	1.39532	1,441,230	19.60	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call		11,798.05000	11.79805	12,041,020	22.29	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		707.35000	0.70735	649,020	22.29	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.29	Put		9,677.16000	9.67716	9,412,910	19.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		1,108.95000	1.10895	1,145,130	19.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		9,790.96000	9.79096	9,525,840	19.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		9,340.28000	9.34028	9,078,700	19.60	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		13,678.33000	13.67833	13,392,660	19.60	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		514.08000	0.51408	529,710	19.60	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		3,187.75000	3.18775	3,028,550	21.30	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		5,215.41000	5.21541	5,357,510	21.30	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		4,977.82000	4.97782	5,115,210	21.20	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		3,350.02000	3.35002	3,186,110	21.20	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put		8,633.89000	8.63389	8,378,500	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 Intert
R2037	On	06/05/2021	Bond Future	12.43	Call		6,649.18000	6.64918	6,812,790	19.86	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		3,493.85000	3.49385	3,353,160	19.86	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		6,683.69000	6.68369	6,847,820	19.87	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		3,474.58000	3.47458	3,334,410	19.87	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		6,614.73000	6.61473	6,777,820	19.84	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		3,513.23000	3.51323	3,372,020	19.84	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		5,112.88000	5.11288	4,953,380	19.40	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		5,898.96000	5.89896	6,047,480	19.42	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		5,088.16000	5.08816	4,929,150	19.42	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		5,929.23000	5.92923	6,078,230	19.43	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		5,063.85000	5.06385	4,905,320	19.43	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		5,869.03000	5.86903	6,017,060	19.40	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											1,466,845.74	18	140,42
R2040	On	05/11/2020	Bond Future			11.48964	83.32523	11.54855	82.94471	21.36	2,166,455.98	26	72,58
R2040	On	04/02/2021	Bond Future			11.72156	79.67315	11.78300	79.28907	21.62	0.00	0	
R2040	On	06/05/2021	Bond Future			11.95850	80.52562	12.02260	80.13762	19.52	0.00	0	
R2040	On	05/08/2021	Bond Future			12.21360	76.89563	12.28067	76.50350	19.60	0.00	0	
Total R2040 Future											2,166,455.98	26	72,58
R2040	On	05/11/2020	Bond Future	10.31	Call		296.54000	0.29654	304,640	19.56	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		8,952.02000	8.95202	8,579,600	19.56	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		303.37000	0.30337	311,790	19.56	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Put		4,912.14000	4.91214	4,586,500	20.55	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call		1,252.86000	1.25286	1,307,740	20.55	0.00	0	2,38
R2040	On	05/11/2020	Bond Future	9.73	Put		13,294.74000	13.29474	12,913,670	19.56	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		65.91000	0.06591	65,360	19.56	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put		9,511.40000	9.51140	9,136,650	19.56	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Call		3,273.05000	3.27305	3,419,630	21.65	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		2,308.06000	2.30806	2,074,120	21.65	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		15,177.43000	15.17743	14,796,000	19.56	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		32.63000	0.03263	31,720	19.56	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put		11,194.08000	11.19408	10,815,020	19.56	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		9,021.16000	9.02116	8,648,420	19.56	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		8,883.10000	8.88310	8,511,000	19.56	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		289.83000	0.28983	297,610	19.56	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		139.00000	0.13900	140,460	19.56	0.00	0	2,38
R2040	On	05/11/2020	Bond Future	11.50	Call		2,594.24000	2.59424	2,711,960	21.36	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		2,907.63000	2.90763	2,644,830	21.36	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Call		246.25000	0.24625	252,020	19.56	0.00	0	2,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	04/02/2021	Bond Future	11.57	Put		5,024.91000	5.02491	4,782,510	21.43	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		16,370.20000	16.37020	16,003,120	20.35	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		385.90000	0.38590	402,900	20.35	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		12,714.86000	12.71486	12,365,250	20.35	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		763.87000	0.76387	798,340	20.35	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		4,194.07000	4.19407	4,350,770	21.61	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		4,462.55000	4.46255	4,235,170	21.61	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.41	Call		1,149.52000	1.14952	1,201,300	20.35	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		10,508.80000	10.50880	10,176,500	20.35	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		1,162.68000	1.16268	1,215,030	20.35	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		10,447.50000	10.44750	10,115,770	20.35	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		1,136.47000	1.13647	1,187,670	20.35	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		16,998.03000	16.99803	16,628,940	20.35	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		342.64000	0.34264	357,630	20.35	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		11,582.50000	11.58250	11,240,960	20.35	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		942.10000	0.94210	984,640	20.35	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		3,680.32000	3.68032	3,822,000	21.43	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		10,570.31000	10.57031	10,237,430	20.35	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		3,943.03000	3.94303	3,761,590	20.03	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		6,325.38000	6.32538	6,530,570	20.00	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		3,988.69000	3.98869	3,805,880	20.00	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call		6,359.91000	6.35991	6,565,780	20.02	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		3,965.92000	3.96592	3,783,790	20.02	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		6,394.26000	6.39426	6,600,820	20.03	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		5,099.84000	5.09984	4,907,740	19.82	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		6,241.27000	6.24127	6,440,050	19.80	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		5,151.84000	5.15184	4,958,490	19.80	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Call		6,272.18000	6.27218	6,471,580	19.81	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		5,125.92000	5.12592	4,933,190	19.81	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		6,302.86000	6.30286	6,502,890	19.82	0.00	0	
Total R2040 Option											0.00	0	18,66
Total For R2040											2,166,455.98	26	91,24
R2044	On	05/11/2020	Bond Future			11.56587	79.83677	11.62473	79.45838	22.34	3,832,164.96	48	47,31
R2044	On	04/02/2021	Bond Future			11.79126	76.27416	11.85270	75.89221	22.61	0.00	0	
R2044	On	06/05/2021	Bond Future			12.02130	77.09033	12.08546	76.70442	20.41	0.00	0	
R2044	On	05/08/2021	Bond Future			12.26889	73.54809	12.33608	73.15808	20.50	0.00	0	
Total R2044 Future											3,832,164.96	48	47,31
R2044	On	05/11/2020	Bond Future	10.35	Call		275.02000	0.27502	281,800	20.47	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put		9,239.70000	9.23970	8,868,090	20.47	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
R2044 On 05/11/2020 Bond Future	11.06	Put			5,009.16000	5.00916	4,683,520	21.62		0.00	0	5
R2044 On 05/11/2020 Bond Future	10.04	Put			11,539.44000	11.53944	11,161,930	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	10.04	Call			126.76000	0.12676	127,640	20.47		0.00	0	5
R2044 On 05/11/2020 Bond Future	9.34	Put			17,398.01000	17.39801	17,018,860	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	11.17	Put			4,498.69000	4.49869	4,184,870	21.83		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	11.43	Call			2,171.29000	2.17129	2,267,850	22.24		0.00	0	
R2044 On 05/11/2020 Bond Future	11.43	Put			3,435.44000	3.43544	3,153,610	22.24		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	9.72	Put			14,113.69000	14.11369	13,734,440	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	10.34	Put			9,310.56000	9.31056	8,938,660	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	11.06	Call			1,242.92000	1.24292	1,295,670	21.62		0.00	0	
R2044 On 05/11/2020 Bond Future	9.97	Call			104.82000	0.10482	105,060	20.47		0.00	0	3
R2044 On 05/11/2020 Bond Future	8.87	Put			21,773.13000	21.77313	21,394,490	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	8.87	Call			2.30000	0.00230	2,050	20.47		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	10.02	Put			11,694.71000	11.69471	11,317,000	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	9.34	Call			14.40000	0.01440	13,640	20.47		0.00	0	5
R2044 On 05/11/2020 Bond Future	11.17	Call			1,490.40000	1.49040	1,554,970	21.83		0.00	0	
R2044 On 05/11/2020 Bond Future	9.29	Call			12.03000	0.01203	11,330	20.47		0.00	0	3
R2044 On 05/11/2020 Bond Future	9.96	Put			12,165.20000	12.16520	11,786,970	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	9.96	Call			101.97000	0.10197	102,130	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	11.38	Call			2,029.98000	2.02998	2,119,990	22.17		0.00	0	
R2044 On 05/11/2020 Bond Future	9.72	Call			50.68000	0.05068	49,820	20.47		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	9.97	Put			12,086.30000	12.08630	11,708,150	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	10.36	Call			281.49000	0.28149	288,560	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	10.36	Put			9,169.09000	9.16909	8,797,770	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	10.34	Call			268.68000	0.26868	275,170	20.47		0.00	0	
R2044 On 05/11/2020 Bond Future	11.38	Put			3,624.47000	3.62447	3,336,090	22.17		0.00	0	3
R2044 On 05/11/2020 Bond Future	10.02	Call			120.13000	0.12013	120,810	20.47		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	9.29	Put			17,847.24000	17.84724	17,468,150	20.47		0.00	0	
R2044 On 04/02/2021 Bond Future	10.04	Call			671.98000	0.67198	701,930	21.29		0.00	0	
R2044 On 04/02/2021 Bond Future	10.29	Call			922.62000	0.92262	963,900	21.29		0.00	0	
R2044 On 04/02/2021 Bond Future	10.29	Put			11,769.31000	11.76931	11,428,640	21.29		0.00	0	2
R2044 On 04/02/2021 Bond Future	9.66	Put			16,373.19000	16.37319	16,008,440	21.29		0.00	0	
R2044 On 04/02/2021 Bond Future	9.66	Call			394.68000	0.39468	411,880	21.29		0.00	0	2
R2044 On 04/02/2021 Bond Future	10.04	Put			13,497.00000	13.49700	13,145,000	21.29		0.00	0	
R2044 On 04/02/2021 Bond Future	10.37	Call			1,015.78000	1.01578	1,061,210	21.29		0.00	0	
R2044 On 04/02/2021 Bond Future	10.37	Put			11,244.86000	11.24486	10,908,340	21.29		0.00	0	
R2044 On 04/02/2021 Bond Future	10.35	Call			991.87000	0.99187	1,036,240	21.29		0.00	0	
R2044 On 04/02/2021 Bond Future	10.35	Put			11,374.66000	11.37466	11,037,080	21.29		0.00	0	
R2044 On 04/02/2021 Bond Future	10.84	Call			1,724.88000	1.72488	1,800,060	21.42		0.00	0	
R2044 On 04/02/2021 Bond Future	10.84	Put			8,469.64000	8.46964	8,162,870	21.42		0.00	0	2

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	04/02/2021	Bond Future	10.36	Call		1,003.77000	1.00377	1,048,670	21.29	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		11,309.65000	11.30965	10,972,600	21.29	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		6,224.70000	6.22470	6,426,430	20.96	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		4,096.10000	4.09610	3,911,920	20.96	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		6,157.22000	6.15722	6,357,580	20.93	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		4,142.64000	4.14264	3,957,090	20.93	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		6,190.82000	6.19082	6,391,860	20.94	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		4,119.19000	4.11919	3,934,320	20.94	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		4,990.11000	4.99011	4,802,670	20.88	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		6,519.26000	6.51926	6,722,430	20.89	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		4,965.95000	4.96595	4,779,110	20.89	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		6,456.24000	6.45624	6,658,200	20.87	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		5,014.39000	5.01439	4,826,340	20.87	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		6,487.73000	6.48773	6,690,300	20.88	0.00	0	
Total R2044 Option											0.00	0	12,34
Total For R2044											3,832,164.96	48	59,66
R2048	On	05/11/2020	Bond Future			11.52940	78.70959	11.58827	78.32466	22.99	944,515.08	12	112,22
R2048	On	04/02/2021	Bond Future			11.75320	79.51485	11.81474	79.12625	21.95	0.00	0	
R2048	On	06/05/2021	Bond Future			11.97329	75.95341	12.03756	75.56086	20.83	0.00	0	
R2048	On	05/08/2021	Bond Future			12.20791	76.77952	12.27521	76.38276	19.69	0.00	0	
Total R2048 Future											944,515.08	12	112,22
R2048	On	05/11/2020	Bond Future	10.03	Call		130.96000	0.13096	132,090	20.98	0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		11,617.17000	11.61717	11,233,370	20.98	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Call		134.55000	0.13455	135,800	20.98	0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		11,537.55000	11.53755	11,153,870	20.98	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		127.45000	0.12745	128,460	20.98	0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		11,697.02000	11.69702	11,313,100	20.98	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Put		5,203.50000	5.20350	4,869,880	22.09	0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call		1,195.34000	1.19534	1,246,650	22.09	0.00	0	98
R2048	On	05/11/2020	Bond Future	10.00	Put		11,857.35000	11.85735	11,473,210	20.98	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call		120.67000	0.12067	121,460	20.98	0.00	0	98
R2048	On	04/02/2021	Bond Future	10.75	Put		8,878.54000	8.87854	8,561,630	20.63	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		1,609.55000	1.60955	1,681,240	20.63	0.00	0	2,58
R2048	On	04/02/2021	Bond Future	11.50	Put		5,463.57000	5.46357	5,209,340	21.66	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		3,437.39000	3.43739	3,571,760	21.66	0.00	0	2,58
R2048	On	04/02/2021	Bond Future	10.47	Call		1,178.98000	1.17898	1,232,110	20.63	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		10,569.00000	10.56900	10,233,530	20.63	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		1,192.79000	1.19279	1,246,530	20.63	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		10,505.42000	10.50542	10,170,560	20.63	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048	On	04/02/2021	Bond Future	10.46	Call		1,165.28000	1.16528	1,217,810	20.63		0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		10,632.82000	10.63282	10,296,750	20.63		0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		6,073.09000	6.07309	6,275,670	21.25		0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		4,217.10000	4.21710	4,027,130	21.25		0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		6,107.06000	6.10706	6,310,350	21.26		0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		4,193.07000	4.19307	4,003,810	21.26		0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		6,039.16000	6.03916	6,241,040	21.23		0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		4,241.26000	4.24126	4,050,590	21.23		0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		6,432.63000	6.43263	6,637,600	19.95		0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		5,022.03000	5.02203	4,830,240	19.95		0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		6,368.84000	6.36884	6,572,570	19.92		0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		5,071.61000	5.07161	4,878,580	19.92		0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		6,400.86000	6.40086	6,605,200	19.93		0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		5,046.90000	5.04690	4,854,480	19.93		0.00	0	
Total R2048 Option												0.00	0	7,08
Total For R2048												944,515.08	12	119,30
R208	On	05/11/2020	Bond Future			3.42616	102.02467	3.70184	101.91755	0.19		0.00	0	7,5
Total R208 Future												0.00	0	7,52
R208	On	05/11/2020	Bond Future	4.78	Call		416.94000	0.41694	523,910	0.39		0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put		0.16000	0.00016	0,010	0.39		0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call		420.78000	0.42078	527,760	0.39		0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put		0.15000	0.00015	0,010	0.39		0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call		413.10000	0.41310	520,060	0.39		0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		0.17000	0.00017	0,010	0.39		0.00	0	
Total R208 Option												0.00	0	7,52
Total For R208												0.00	0	7,52
R209	On	05/11/2020	Bond Future			10.91140	66.29942	10.96997	65.98177	21.46		0.00	0	28,04
R209	On	04/02/2021	Bond Future			11.11772	66.97780	11.17849	66.65715	20.97		0.00	0	
R209	On	06/05/2021	Bond Future			11.32720	64.55377	11.39029	64.22990	20.35		0.00	0	2,17
R209	On	05/08/2021	Bond Future			11.54606	65.25598	11.61164	64.92863	19.71		0.00	0	
Total R209 Future												0.00	0	30,21
R209	On	05/11/2020	Bond Future	10.01	Call		439.68000	0.43968	456,930	20.35		0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put		5,942.66000	5.94266	5,642,260	20.35		0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call		449.14000	0.44914	466,890	20.36		0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put		5,891.40000	5.89140	5,591,500	20.36		0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call		430.38000	0.43038	447,130	20.34		0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put		5,994.15000	5.99415	5,693,250	20.34		0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call		1,323.60000	1.32360	1,382,590	20.18		0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		7,316.78000	7.31678	7,055,120	20.18		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intern
R209	On	04/02/2021	Bond Future	10.12	Call		1,338.39000	1.33839	1,397,980	20.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		7,271.82000	7.27182	7,010,760	20.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		1,308.78000	1.30878	1,367,180	20.18	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		7,361.78000	7.36178	7,099,530	20.18	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Put		8,017.15000	8.01715	7,770,370	19.31	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		1,773.95000	1.77395	1,851,040	19.31	1,851,040.00	1,000	4,2%
R209	On	06/05/2021	Bond Future	11.25	Call		3,868.87000	3.86887	4,007,770	20.35	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		4,592.32000	4.59232	4,407,350	20.35	4,407,350.00	1,000	5,0%
R209	On	06/05/2021	Bond Future	12.25	Call		6,775.95000	6.77595	6,972,570	21.91	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		2,592.50000	2.59250	2,465,250	21.91	4,930,500.00	2,000	5,0%
R209	On	06/05/2021	Bond Future	12.23	Call		6,711.85000	6.71185	6,907,480	21.87	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		2,621.05000	2.62105	2,492,810	21.87	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		6,743.80000	6.74380	6,939,920	21.89	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		2,606.64000	2.60664	2,478,890	21.89	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		6,679.76000	6.67976	6,874,880	21.85	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		2,635.36000	2.63536	2,506,610	21.85	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		5,351.66000	5.35166	5,517,000	20.02	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		4,425.10000	4.42510	4,263,090	20.02	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		5,378.79000	5.37879	5,544,640	20.04	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		4,403.60000	4.40360	4,242,100	20.04	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		5,324.82000	5.32482	5,489,640	20.01	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		4,446.95000	4.44695	4,284,420	20.01	0.00	0	
Total R209 Option											11,188,890.00	4,000	14,2%
Total For R209											11,188,890.00	4,000	44,4%
R210	On	05/11/2020	Bond Future			189.64950	189.64950	189.61754	189.61754		3,982,639.50	21	2,2%
R210	On	04/02/2021	Bond Future			191.63645	191.63645	191.60489	191.60489		0.00	0	
R210	On	06/05/2021	Bond Future			191.01542	191.01542	190.98394	190.98394		0.00	0	
R210	On	05/08/2021	Bond Future			193.13748	193.13748	193.10578	193.10578		0.00	0	
Total R210 Future											3,982,639.50	21	2,2%
Total For R210											3,982,639.50	21	2,2%
R212	On	05/11/2020	Bond Future			169.50668	169.50668	169.49165	169.49165		0.00	0	6,9%
R212	On	04/02/2021	Bond Future			168.98335	168.98335	168.96874	168.96874		0.00	0	
R212	On	06/05/2021	Bond Future			170.82988	170.82988	170.81550	170.81550		0.00	0	
R212	On	05/08/2021	Bond Future			170.39487	170.39487	170.38046	170.38046		0.00	0	
Total R212 Future											0.00	0	6,9%
Total For R212											0.00	0	6,9%
R213	On	05/11/2020	Bond Future			9.86618	83.07183	9.92487	82.74492	15.83	0.00	0	16,4%
R213	On	04/02/2021	Bond Future			10.08315	83.92169	10.14427	83.59172	15.41	0.00	0	
R213	On	06/05/2021	Bond Future			10.29780	81.28949	10.36143	80.95620	14.93	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	05/08/2021	Bond Future			10.52796	82.17351	10.59435	81.83666		14.42	0.00	0	
Total R213 Future												0.00	0	16,45
R213	On	05/11/2020	Bond Future	9.60	Call			1,248.30000	1.24830	1,319,780	15.70	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put			3,079.73000	3.07973	2,824,300	15.70	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			1,269.31000	1.26931	1,342,020	15.71	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			3,043.56000	3.04356	2,789,360	15.71	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call			1,227.39000	1.22739	1,297,660	15.70	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			3,116.05000	3.11605	2,859,410	15.70	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call			1,580.22000	1.58022	1,658,920	14.99	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			5,722.00000	5.72200	5,470,730	14.99	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,598.21000	1.59821	1,677,660	15.00	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			5,682.52000	5.68252	5,432,000	15.00	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,562.36000	1.56236	1,640,310	14.99	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			5,761.67000	5.76167	5,509,650	14.99	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			1,297.26000	1.29726	1,211,460	16.06	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			8,861.79000	8.86179	9,109,800	16.06	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			1,286.07000	1.28607	1,200,790	16.06	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			8,792.65000	8.79265	9,039,610	16.06	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			1,308.53000	1.30853	1,222,200	16.06	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			8,827.20000	8.82720	9,074,690	16.06	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call			5,176.47000	5.17647	5,350,810	14.69	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			3,896.79000	3.89679	3,734,280	14.69	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			5,204.86000	5.20486	5,379,780	14.70	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			3,875.68000	3.87568	3,713,750	14.70	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			5,148.14000	5.14814	5,321,900	14.68	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			3,918.00000	3.91800	3,754,910	14.68	0.00	0	
Total R213 Option												0.00	0	
Total For R213												0.00	0	16,45
R214	On	05/11/2020	Bond Future			11.19523	63.90711	11.25376	63.58635		23.08	0.00	0	19,02
R214	On	04/02/2021	Bond Future			11.40192	64.56094	11.46281	64.23704		22.46	0.00	0	
R214	On	06/05/2021	Bond Future			11.60446	61.97394	11.66773	61.64678		21.88	0.00	0	
R214	On	05/08/2021	Bond Future			11.81920	62.64798	11.88509	62.31732		21.13	0.00	0	
Total R214 Future												0.00	0	19,02
R214	On	05/11/2020	Bond Future	10.25	Call			429.71000	0.42971	444,940	21.83	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put			6,320.54000	6.32054	6,015,010	21.83	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call			439.10000	0.43910	454,800	21.84	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put			6,266.94000	6.26694	5,961,880	21.84	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call			421.05000	0.42105	435,840	21.83	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put			6,374.97000	6.37497	6,069,000	21.83	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 Intert
R214	On	04/02/2021	Bond Future	10.32	Call			1,274.56000	1.27456	1,330,310	21.51	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put			7,844.28000	7.84428	7,576,130	21.51	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call			1,288.11000	1.28811	1,344,430	21.51	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put			7,795.56000	7.79556	7,527,980	21.51	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call			1,261.12000	1.26112	1,316,300	21.51	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			7,893.19000	7.89319	7,624,470	21.51	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call			6,068.98000	6.06898	6,252,590	23.05	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			3,140.50000	3.14050	2,996,950	23.05	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			6,099.83000	6.09983	6,283,970	23.07	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			3,123.91000	3.12391	2,980,890	23.07	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			6,038.17000	6.03817	6,221,240	23.03	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			3,157.20000	3.15720	3,013,110	23.03	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call			5,352.70000	5.35270	5,517,150	21.42	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			4,684.87000	4.68487	4,518,660	21.42	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			5,379.33000	5.37933	5,544,290	21.43	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			4,662.48000	4.66248	4,496,780	21.43	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			5,325.88000	5.32588	5,489,820	21.40	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			4,707.13000	4.70713	4,540,410	21.40	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	19,02
Total for Bond												113,899,134.05	4,824	1,203,00
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total E170 Future												0.00	0	
Total For E170												0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future												0.00	0	
Total For ES26												0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/11/2020 GOVI			711.01400	711.01400	707.96400	707.96400				0.00	0	1,00
GOVI On 04/02/2021 GOVI			718.28300	718.28300	715.20900	715.20900				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 Interr
GOVI	On	06/05/2021	GOVI			725.95200	725.95200	722.85100	722.85100			0.00	0	
GOVI	On	05/08/2021	GOVI			733.75900	733.75900	730.62600	730.62600			0.00	0	
Total GOVI Future												0.00	0	1,00
GOVI	On	05/11/2020	GOVI	737.84	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/11/2020	GOVI	737.84	Put			298,760.00000	29.87600	268,260,000		0.00	0	
GOVI	On	05/11/2020	GOVI	737.85	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/11/2020	GOVI	737.85	Put			298,860.00000	29.88600	268,360,000		0.00	0	
GOVI	On	05/11/2020	GOVI	737.83	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/11/2020	GOVI	737.83	Put			298,660.00000	29.86600	268,160,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.95	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.95	Put			357,410.00000	35.74100	326,670,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Put			357,510.00000	35.75100	326,770,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Put			357,310.00000	35.73100	326,570,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			441,810.00000	44.18100	472,820,000		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			441,710.00000	44.17100	472,720,000		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			441,610.00000	44.16100	472,620,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Call			114,960.00000	11.49600	146,290,000		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			114,860.00000	11.48600	146,190,000		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			114,760.00000	11.47600	146,090,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	1,00
Total for GOVI												0.00	0	1,00
AL37	On	05/11/2020	Index Future			759.72400	759.72400	756.23000	756.23000			0.00	0	
AL37	On	04/02/2021	Index Future			767.49100	767.49100	763.96900	763.96900			0.00	0	
AL37	On	06/05/2021	Index Future			775.68600	775.68600	772.13200	772.13200			0.00	0	
AL37	On	05/08/2021	Index Future			784.02800	784.02800	780.43700	780.43700			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/11/2020	Index Future			819.00900	819.00900	815.53700	815.53700			0.00	0	
AL7T	On	04/02/2021	Index Future			827.38200	827.38200	823.88300	823.88300			0.00	0	
AL7T	On	06/05/2021	Index Future			836.21700	836.21700	832.68600	832.68600			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AL7T	On	05/08/2021	Index Future			845.20900	845.20900	841.64300	841.64300				0.00	0	
Total AL7T Future													0.00	0	
Total For AL7T													0.00	0	
ALBI	On	05/11/2020	Index Future			719.75600	719.75600	716.65200	716.65200				122,358,520.00	17	22
ALBI	On	04/02/2021	Index Future			727.11400	727.11400	723.98600	723.98600				0.00	0	
ALBI	On	06/05/2021	Index Future			734.87800	734.87800	731.72200	731.72200				0.00	0	
ALBI	On	05/08/2021	Index Future			742.78100	742.78100	739.59300	739.59300				0.00	0	
Total ALBI Future													122,358,520.00	17	22
Total For ALBI													122,358,520.00	17	22
IGOV	On	05/11/2020	Index Future			259.38900	259.38900	259.29100	259.29100				0.00	0	1,20
IGOV	On	04/02/2021	Index Future			262.10500	262.10500	262.00800	262.00800				0.00	0	
IGOV	On	06/05/2021	Index Future			264.96700	264.96700	264.87100	264.87100				0.00	0	
IGOV	On	05/08/2021	Index Future			267.87900	267.87900	267.78300	267.78300				0.00	0	
Total IGOV Future													0.00	0	1,20
Total For IGOV													0.00	0	1,20
Total for Index													122,358,520.00	17	1,42
JIBAR	On	16/09/2020	Jibar Future			3.33500	96.66500	3.35500	96.64500				0.00	0	10,00
JIBAR	On	21/10/2020	Jibar Future			3.27500	96.72500	3.26500	96.73500				0.00	0	
JIBAR	On	18/11/2020	Jibar Future			3.26000	96.74000	3.26000	96.74000				0.00	0	
JIBAR	On	15/12/2020	Jibar Future			3.23000	96.77000	3.22000	96.78000				0.00	0	30,0
JIBAR	On	20/01/2021	Jibar Future			3.25000	96.75000	3.24000	96.76000				0.00	0	
JIBAR	On	17/02/2021	Jibar Future			3.28000	96.72000	3.26000	96.74000				0.00	0	
JIBAR	On	17/03/2021	Jibar Future			3.30500	96.69500	3.29500	96.70500				0.00	0	
JIBAR	On	15/06/2021	Jibar Future			3.44500	96.55500	3.43500	96.56500				0.00	0	
JIBAR	On	15/09/2021	Jibar Future			3.57000	96.43000	3.54000	96.46000				0.00	0	30,00
JIBAR	On	15/12/2021	Jibar Future			3.77000	96.23000	3.73000	96.27000				0.00	0	
JIBAR	On	16/03/2022	Jibar Future			3.93500	96.06500	3.89500	96.10500				0.00	0	
JIBAR	On	15/06/2022	Jibar Future			4.17000	95.83000	4.13000	95.87000				0.00	0	
Total Jibar Future													0.00	0	70,01
Total For JIBAR FUTURE													0.00	0	70,01
Total for Jibar													0.00	0	70,01
5Y STN	On	21/12/2021	Interest Rate Swap			90.40000	90.40000	90.42000	90.42000				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 :												236,257,654.05	4,841	1,275,50	
AA06	On	15/04/2021	Spot Bond					0.00000	100.73118				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AA06 SPOT										0.00	0	
Total For AA06										0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			5.22000	106.40539	5.22000	106.39041				0.00	0	100,000,00
Total AA07 SPOT										0.00	0	100,000,00
Total For AA07										0.00	0	100,000,00
AB001L On 09/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB001U SPOT										0.00	0	
Total For AB001U										0.00	0	
AB01/R On 24/11/2020 Spot Bond			10.00000	108.72400	10.00000	108.69500				0.00	0	
Total AB01/R186 SPOT										0.00	0	
Total For AB01/R186										0.00	0	
AB020L On 03/09/2022 Spot Bond			11.81000	100.44475	11.81000	100.41292				0.00	0	
Total AB020U SPOT										0.00	0	
Total For AB020U										0.00	0	
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB021U SPOT										0.00	0	
Total For AB021U										0.00	0	
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB023U SPOT										0.00	0	
Total For AB023U										0.00	0	
AB024L On 05/05/2021 Spot Bond			100.00000	69.14135	100.00000	68.98915				0.00	0	
Total AB024U SPOT										0.00	0	
Total For AB024U										0.00	0	
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB025U SPOT										0.00	0	
Total For AB025U										0.00	0	
AB026L On 20/08/2021 Spot Bond			100.00000	54.21041	100.00000	54.09109				0.00	0	
Total AB026U SPOT										0.00	0	
Total For AB026U										0.00	0	
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB028U SPOT										0.00	0	
Total For AB028U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB029U SPOT										0.00	0	
Total For AB029U										0.00	0	
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB030U SPOT										0.00	0	
Total For AB030U										0.00	0	
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB031U SPOT										0.00	0	
Total For AB031U										0.00	0	
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB032U SPOT										0.00	0	
Total For AB032U										0.00	0	
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB033U SPOT										0.00	0	
Total For AB033U										0.00	0	
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB034U SPOT										0.00	0	
Total For AB034U										0.00	0	
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB035U SPOT										0.00	0	
Total For AB035U										0.00	0	
ABC12L On 25/11/2020 Spot Bond			10.00000	108.94100	10.00000	108.91100				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.94600	295.60562	3.94600	295.52247				0.00	0	536,500,00
Total ABCPI3 SPOT										0.00	0	536,500,00
Total For ABCPI3										0.00	0	536,500,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.02627				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.97767				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.24422	9.65000	102.02879				0.00	0	
Total ABF004 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.24603				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABF19U SPOT										0.00	0	
Total For ABF19U										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.98574				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.14400				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.56255				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.85606				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.73609				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.29580				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.92086				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.50560				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN24 On 17/10/2020 Spot Bond					0.00000	100.90617				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN24 On 17/10/2024 Spot Bond					0.00000	102.27815				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	104.02201				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2021 Spot Bond					0.00000	100.42760				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN27 On 29/08/2023 Spot Bond					0.00000	101.59880				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.01705				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.15814				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.38651				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	100.99026				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	100.41093				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2022 Spot Bond					0.00000	100.90235				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN34 On 07/02/2024 Spot Bond					0.00000	101.14877				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.39744				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3` On 07/02/2029 Spot Bond					0.00000	100.53205				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3i On 23/04/2022 Spot Bond					0.00000	100.78897				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3i On 16/09/2022 Spot Bond					0.00000	100.51469				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4i On 16/09/2024 Spot Bond					0.00000	99.32001				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.31245				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4i On 16/09/2029 Spot Bond					0.00000	98.89389				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4i On 14/10/2022 Spot Bond					0.00000	100.90981				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4i On 14/10/2024 Spot Bond					0.00000	100.93422				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4i On 14/10/2026 Spot Bond					0.00000	100.95172				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4i On 24/06/2025 Spot Bond					0.00000	99.88361				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4` On 24/08/2023 Spot Bond					0.00000	100.27987				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4i On 24/08/2025 Spot Bond					0.00000	100.29387				0.00	0	
Total ABFN48 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.27137				0.00	780,000,000	1,220,200,00
Total ABJ01 SPOT										0.00	780,000,000	1,220,200,00
Total For ABJ01										0.00	780,000,000	1,220,200,00
ABK12 On 20/05/2022 Spot Bond					0.00000	100.59301				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	99.96812				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.96000	3.96000	3.96000	144.19724				0.00	0	533,900,00
Total ABKI03 SPOT										0.00	0	533,900,00
Total For ABKI03										0.00	0	533,900,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	55.20276	100.00000	55.07098				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.51500	7.51500	7.51500	131.75137				0.00	0	421,701,90
Total ABKI04 SPOT										0.00	0	421,701,90
Total For ABKI04										0.00	0	421,701,90
ABKI04 On 13/03/2024 Spot Bond			100.00000	13.90015	100.00000	13.86663				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	99.23488				0.00	0	1,800,907,60
Total ABKS1 SPOT										0.00	0	1,800,907,60
Total For ABKS1										0.00	0	1,800,907,60
ABN05 On 18/04/2021 Spot Bond			3.23600	212.72236	3.23600	212.66660				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.48500	3.48500	3.48500	139.18197				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.66500	4.66500	4.66500	178.88509				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.96000	4.96000	4.96000	203.70442				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.06000	6.06000	6.06000	104.14098				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.19000	7.19000	7.19000	118.92971				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.72000	4.72000	4.72000	104.18052				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			7.20000	7.20000	7.20000	118.87497				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.11000	107.05930	4.11000	107.04741				0.00	0	620,000,00
Total ABS11 SPOT										0.00	0	620,000,00
Total For ABS11										0.00	0	620,000,00
ABS13 On 14/05/2022 Spot Bond			5.45500	109.90108	5.45500	109.88502				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			4.77500	103.90240	4.77500	103.88891				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.88000	113.26529	4.88000	113.25045				0.00	0	395,000,00
Total ABS15 SPOT										0.00	0	395,000,00
Total For ABS15										0.00	0	395,000,00
ABS16 On 11/11/2025 Spot Bond			6.75500	119.23780	6.75500	119.21627				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.96500	118.04947	7.96500	118.02442				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			5.30000	112.29721	5.30000	112.28124				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABS7 On 11/09/2026 Spot Bond			7.07500	108.44116	7.07500	108.42033			0.00	0	1,046,000,00
Total ABS7 SPOT									0.00	0	1,046,000,00
Total For ABS7									0.00	0	1,046,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.63150	100.00000	9.60995			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.87600	2.87600	2.87600	304.88813			0.00	0	
Total ABSI2 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.06000	167.95482	1.06000	167.92070			0.00	0	
Total ABSI4 SPOT									0.00	0	
Total For ABSI4									0.00	0	
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ABT01U SPOT									0.00	0	
Total For ABT01U									0.00	0	
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ABT02U SPOT									0.00	0	
Total For ABT02U									0.00	0	
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ABT03U SPOT									0.00	0	
Total For ABT03U									0.00	0	
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ABT04U SPOT									0.00	0	
Total For ABT04U									0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.06500	10.06500	10.06500	104.67390		5,233,800,000,000.00	520,000,000	260,000,00	
Total ABX01 SPOT								5,233,800,000,000.00	520,000,000	260,000,00	
Total For ABX01								5,233,800,000,000.00	520,000,000	260,000,00	
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ACIF1U SPOT									0.00	0	
Total For ACIF1U									0.00	0	
ACL089 On 25/11/2020 Spot Bond			10.00000	108.94100	10.00000	108.91100			0.00	0	
Total ACL089/JIBAR SPOT									0.00	0	
Total For ACL089/JIBAR									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.91858			0.00	0	
Total ACL097 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL097										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.92129				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	279.12954				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	279.25346				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	99.92488				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	108.94100	10.00000	108.91100				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	99.92449				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.32322				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	99.92955				0.00	0	
Total ACL187 SPOT										0.00	0	
Total For ACL187										0.00	0	
ACL188 On 20/09/2020 Spot Bond					0.00000	99.92212				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.92178				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.92178				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.91952				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.91952				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	187.55224				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	189.75636				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL214 On 20/09/2020 Spot Bond					0.00000	99.88983				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.92611				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.86178				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	99.92663				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	99.92865				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.26206				0.00	0	687,000,00
Total AECI01 SPOT										0.00	0	687,000,00
Total For AECI01										0.00	0	687,000,00
AECI02 On 11/09/2023 Spot Bond					0.00000	101.54392				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.36618				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI04 On 21/11/2023 Spot Bond					0.00000	100.36970				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.27227				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	98.03115				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	94.18697				0.00	0	1,600,000,00
Total AGL03 SPOT										0.00	0	1,600,000,00
Total For AGL03										0.00	0	1,600,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	105.61244				0.00	0	215,000,00
Total AGT01 SPOT										0.00	0	215,000,00
Total For AGT01										0.00	0	215,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	98.34817				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	96.88842				0.00	16,000,000	8,000,00
Total AGT03 SPOT										0.00	16,000,000	8,000,00
Total For AGT03										0.00	16,000,000	8,000,00
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.90619				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.90619				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.04844				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.88250				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.87459				0.00	0	
Total AHF3A6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.96157				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.04850				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.33273				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.41949				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.56206				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.37962				0.00	0	970,000,00
Total AHF5A2 SPOT										0.00	0	970,000,00
Total For AHF5A2										0.00	0	970,000,00
AHF5A: On 21/08/2023 Spot Bond			5.75000	111.64744	5.75000	111.63025				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.40078				0.00	0	580,000,00
Total AHF5B1 SPOT										0.00	0	580,000,00
Total For AHF5B1										0.00	0	580,000,00
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.42898				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.62575				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.72921				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.90701				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 AHF6A2 SPOT										0.00	0	1,000,000.00
Total For AHF6A2										0.00	0	1,000,000.00
AHF6B On 21/08/2024 Spot Bond					0.00000	100.40072				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.42890				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.62557				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHL1A On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	46,155,036.00
Total AHL1AU SPOT										0.00	0	46,155,036.00
Total For AHL1AU										0.00	0	46,155,036.00
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	51,415,751.50
Total AHL1BU SPOT										0.00	0	51,415,751.50
Total For AHL1BU										0.00	0	51,415,751.50
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		851,232,751,900,000.00		8,512,327,519	8,795,282,200	
Total AHY2U SPOT								851,232,751,900,000.00		8,512,327,519	8,795,282,200	
Total For AHY2U								851,232,751,900,000.00		8,512,327,519	8,795,282,200	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIG2U SPOT										0.00	0	
Total For AIG2U										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.25000	117.37788	6.25000	117.35814				0.00	0	728,600.00
Total AIR02 SPOT										0.00	0	728,600.00
Total For AIR02										0.00	0	728,600.00
AIR04 On 29/05/2024 Spot Bond			5.75000	114.28709	5.75000	114.26949				0.00	0	90,000.00
Total AIR04 SPOT										0.00	0	90,000.00
Total For AIR04										0.00	0	90,000.00
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIR04U SPOT										0.00	0	
Total For AIR04U										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.69500	93.30220	11.69500	93.27339				0.00	0	150,000.00
Total AIR05 SPOT										0.00	0	150,000.00
Total For AIR05										0.00	0	150,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIRL01 On 30/04/2028 Spot Bond			5.09500	177.17236	5.09500	177.11711				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
AIRP1L On 28/08/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIRP1U SPOT										0.00	0	
Total For AIRP1U										0.00	0	
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIRS1U SPOT										0.00	0	
Total For AIRS1U										0.00	0	
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIRT1U SPOT										0.00	0	
Total For AIRT1U										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.99440				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.76041				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	99.86711				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.58166				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.90693				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.02658				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total APF11 SPOT										0.00	0	
Total For APF11										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.41848				0.00	0	
Total APF12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For APF12									0.00	0	
APF13 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		580,000,000,000,000.00	25,800,000,000	12,900,000,00	
Total APF13 SPOT								580,000,000,000,000.00	25,800,000,000	12,900,000,00	
Total For APF13								580,000,000,000,000.00	25,800,000,000	12,900,000,00	
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total AS133U SPOT								0.00	0		
Total For AS133U								0.00	0		
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total AS139U SPOT								0.00	0		
Total For AS139U								0.00	0		
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total AS167U SPOT								0.00	0		
Total For AS167U								0.00	0		
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total AS168U SPOT								0.00	0		
Total For AS168U								0.00	0		
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total AS221U SPOT								0.00	0		
Total For AS221U								0.00	0		
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total AS224U SPOT								0.00	0		
Total For AS224U								0.00	0		
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total AS248U SPOT								0.00	0		
Total For AS248U								0.00	0		
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total AS249U SPOT								0.00	0		
Total For AS249U								0.00	0		
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total AS266U SPOT								0.00	0		
Total For AS266U								0.00	0		
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total AS288U SPOT								0.00	0		
Total For AS288U								0.00	0		
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AS294U SPOT										0.00	0	
Total For AS294U										0.00	0	
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS343U SPOT										0.00	0	
Total For AS343U										0.00	0	
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS347U SPOT										0.00	0	
Total For AS347U										0.00	0	
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS349U SPOT										0.00	0	
Total For AS349U										0.00	0	
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS350U SPOT										0.00	0	
Total For AS350U										0.00	0	
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS367U SPOT										0.00	0	
Total For AS367U										0.00	0	
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS377U SPOT										0.00	0	
Total For AS377U										0.00	0	
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS391U SPOT										0.00	0	
Total For AS391U										0.00	0	
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS404U SPOT										0.00	0	
Total For AS404U										0.00	0	
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS410U SPOT										0.00	0	
Total For AS410U										0.00	0	
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS423U SPOT										0.00	0	
Total For AS423U										0.00	0	
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS424U SPOT										0.00	0	
Total For AS424U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AS430L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS430U SPOT										0.00	0	
Total For AS430U										0.00	0	
AS433L On 21/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			40,000,000,000,000.00		400,000,000	200,000,000
Total AS433U SPOT									10,000,000,000,000.00		400,000,000	200,000,000
Total For AS433U									10,000,000,000,000.00		400,000,000	200,000,000
AS441L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS441U SPOT										0.00	0	
Total For AS441U										0.00	0	
AS442L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS442U SPOT										0.00	0	
Total For AS442U										0.00	0	
AS447L On 19/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS447U SPOT										0.00	0	
Total For AS447U										0.00	0	
ASN02L On 07/12/2033 Spot Bond			5.31000	218.63814	5.31000	218.56871				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03L On 07/12/2033 Spot Bond			5.32500	196.41183	5.32500	196.34935				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN08L On 20/09/2020 Spot Bond					0.00000	99.93022				0.00	0	
Total ASN080 SPOT										0.00	0	
Total For ASN080										0.00	0	
ASN08L On 01/10/2020 Spot Bond					0.00000	130.37861				0.00	0	
Total ASN087 SPOT										0.00	0	
Total For ASN087										0.00	0	
ASN09L On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN091 SPOT										0.00	0	
Total For ASN091										0.00	0	
ASN09L On 21/10/2020 Spot Bond					0.00000	100.94784				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09L On 10/11/2020 Spot Bond					0.00000	100.56279				0.00	0	
Total ASN096 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN096										0.00	0	
ASN09: On 20/12/2020 Spot Bond					0.00000	98.93935				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN111: On 02/12/2020 Spot Bond					0.00000	100.22689				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	100.14901				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12: On 20/12/2020 Spot Bond					0.00000	99.89256				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	99.89390				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.04000	165.76507	2.04000	165.72702				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	96.49824				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.71444				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.72104				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.08500	165.66548	2.08500	165.62723				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	52.42644				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.23450				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.30500	171.57621	5.30500	171.52173				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	100.58313				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.43030				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.24543				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	99.91259				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.33670				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.43000	95.70831	5.43000	95.67769				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	99.93300				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.93190				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.91345				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.44662				0.00	0	
Total ASN208 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.50531				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.25283				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	100.23107				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	99.91286				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	99.92493				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.45586				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.42423				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.39937				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.03012				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	99.86900				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	99.92692				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	99.90477				0.00	147,866,800	73,933,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN310 SPOT										0.00	147,866,800	73,933,40
Total For ASN310										0.00	147,866,800	73,933,40
ASN310 On 20/01/2021 Spot Bond					0.00000	100.11606				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN315 On 31/03/2029 Spot Bond			4.72500	4.72500	4.72500	95.66990				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.44500	5.44500	5.44500	85.69931				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	99.93110				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	99.92043				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.57243				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.93053				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.54000	94.33540	5.54000	94.30494				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	99.92554				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 12/02/2021 Spot Bond					0.00000	100.55714				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN342 On 12/02/2021 Spot Bond					0.00000	100.55714				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34(On 20/06/2024 Spot Bond					0.00000	99.93296				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	99.91014				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	99.92891				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	99.92891				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36(On 30/08/2024 Spot Bond					0.00000	100.25270				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36(On 20/06/2024 Spot Bond					0.00000	99.91343				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37(On 20/12/2024 Spot Bond					0.00000	99.93037				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37(On 20/12/2024 Spot Bond					0.00000	99.92754				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38(On 29/10/2021 Spot Bond					0.00000	100.79820				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38(On 15/03/2021 Spot Bond					0.00000	100.01431				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38(On 15/03/2021 Spot Bond					0.00000	100.01431				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38(On 20/12/2022 Spot Bond					0.00000	99.91468				0.00	0	
Total ASN386 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	99.92970				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2020 Spot Bond					0.00000	100.37885				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	99.98600				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	99.93024				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	99.91675				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2020 Spot Bond					0.00000	100.14291				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2020 Spot Bond					0.00000	100.82486				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	99.91096				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	99.98795				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	99.98795				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	99.92199				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	99.91914				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	99.91008				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	99.91428				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	102.92088				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.93256				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.94102				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond					0.00000	101.55227				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond					0.00000	101.62099				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond					0.00000	101.26125				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond					0.00000	101.46396				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.70147				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.81810				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 31/03/2024 Spot Bond					0.00000	101.33777				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond					0.00000	101.27601				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.50651				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	99.92765				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	99.91280				0.00	0	1,000,000,00
Total ASN480 SPOT										0.00	0	1,000,000,00
Total For ASN480										0.00	0	1,000,000,00
ASN48: On 25/05/2021 Spot Bond					0.00000	100.28671				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	94.62200				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	100.64071				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	99.92792				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.18554				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.16253				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.16630				0.00	0	
Total ASN493 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN493										0.00	0	
ASN49 On 08/09/2021 Spot Bond					0.00000	100.10818				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49 On 10/03/2021 Spot Bond					0.00000	100.06877				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49 On 15/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total ASN497 SPOT										0.00	0	5,000,000.00
Total For ASN497										0.00	0	5,000,000.00
ASN49 On 15/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total ASN498 SPOT										0.00	0	5,000,000.00
Total For ASN498										0.00	0	5,000,000.00
ASN49 On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN75U SPOT										0.00	0	
Total For ASN75U										0.00	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	100.24177				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.48000	103.77377	4.48000	103.76115				0.00	0	
Total BAW19 SPOT										0.00	0	
Total For BAW19										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.31000	105.56831	5.31000	105.55327				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	99.82040	9.30000	99.79574				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.14900				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW26U SPOT										0.00	0	
Total For BAW26U										0.00	0	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW27U SPOT										0.00	0	
Total For BAW27U										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.72327				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.34386				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.13418				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.13409				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW32 On 14/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW32U SPOT										0.00	0	
Total For BAW32U										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.92301				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.79482				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.89761				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.81611				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.74029				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.79489				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			7.95000	7.95000	7.95000	109.69919				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.65643				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.65643				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.65643				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.67500	10.67500	10.67500	111.78567				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	102.08644				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	102.63145				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	102.08983				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	102.08991				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	102.17517				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.86939				0.00	0	
Total BAYA78 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.86939				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	102.56543				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.92269				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYB08 On 30/09/2020 Spot Bond					0.00000	102.67569				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	102.13570				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.18812				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.18812				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.18812				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.24161				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.18873				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.18873				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2(On 30/06/2023 Spot Bond					0.00000	102.29527				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYD1(On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD1U SPOT										0.00	0	
Total For BAYD1U										0.00	0	
BAYD2(On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD2U SPOT										0.00	0	
Total For BAYD2U										0.00	0	
BAYD3(On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD3U SPOT										0.00	0	
Total For BAYD3U										0.00	0	
BAYD4(On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD4U SPOT										0.00	0	
Total For BAYD4U										0.00	0	
BAYD5(On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD5U SPOT										0.00	0	
Total For BAYD5U										0.00	0	
BAYD6(On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD6U SPOT										0.00	0	
Total For BAYD6U										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.52348				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.49409				0.00	0	10,000,000.00
Total BCJ15 SPOT										0.00	0	10,000,000.00
Total For BCJ15										0.00	0	10,000,000.00
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.11902				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.62000	7.62000	7.62000	106.18035				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BD302L On 18/04/2028 Spot Bond			100.00000	11.56739	100.00000	11.54179				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.69228				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.60782				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	101.16144				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.13859				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BG1A7U SPOT										0.00	0	
Total For BG1A7U										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.75000	109.60157	6.75000	109.58147				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.26419				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL09 On 29/09/2020 Spot Bond			5.45000	105.51094	5.45000	105.49522				0.00	0	
Total BGL09 SPOT										0.00	0	
Total For BGL09										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.39688				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.65000	108.06657	6.65000	108.04735				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.97826				0.00	0	160,000,00
Total BGL12 SPOT										0.00	0	160,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For BGL12										0.00	0	160,000,00
BGL13 On 20/08/2021 Spot Bond			5.75000	106.19831	5.75000	106.18196				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.57792				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.08050				0.00	0	90,900,00
Total BGL15 SPOT										0.00	0	90,900,00
Total For BGL15										0.00	0	90,900,00
BGL16 On 25/05/2022 Spot Bond					0.00000	100.45175				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.77018				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.73272				0.00	0	4,137,000,00
Total BGL18 SPOT										0.00	0	4,137,000,00
Total For BGL18										0.00	0	4,137,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	100.40846				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.86302				0.00	0	4,349,80
Total BGT01 SPOT										0.00	0	4,349,80
Total For BGT01										0.00	0	4,349,80
BID08 On 30/06/2022 Spot Bond					0.00000	101.66557				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.23374				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.41098				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.49000	115.02390	5.49000	115.00697				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.10799				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	98.05240				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.95912				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	98.19968				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.85983				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.20722				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.44293				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	101.48214				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	
BPF02L On 11/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPF02U SPOT										0.00	0	
Total For BPF02U										0.00	0	
BPPF0 On 15/09/2020 Spot Bond					0.00000	0.00000				0.00	0	610,000,00
Total BPPF04 SPOT										0.00	0	610,000,00
Total For BPPF04										0.00	0	610,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF01 On 22/03/2021 Spot Bond					0.00000	99.92441				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF11 On 23/07/2021 Spot Bond					0.00000	100.88155				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF13 On 09/10/2023 Spot Bond					0.00000	101.54106				0.00	0	1,000,000,00
Total BPPF13 SPOT										0.00	0	1,000,000,00
Total For BPPF13										0.00	0	1,000,000,00
BPPF18 On 19/11/2020 Spot Bond					0.00000	100.31303				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF19 On 19/11/2022 Spot Bond					0.00000	100.39075				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF20 On 19/11/2024 Spot Bond					0.00000	100.38461				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF21 On 26/02/2023 Spot Bond					0.00000	98.75455				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF22 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	
BPPF23 On 16/07/2023 Spot Bond					0.00000	101.02336				0.00	0	800,000,00
Total BPPF23 SPOT										0.00	0	800,000,00
Total For BPPF23										0.00	0	800,000,00
BPPF24 On 03/08/2021 Spot Bond					0.00000	100.65936				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF25 On 03/08/2022 Spot Bond					0.00000	100.70722				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BS2A1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A1U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BS2A1U										0.00	0	
BS2A2I On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A2U SPOT										0.00	0	
Total For BS2A2U										0.00	0	
BS2B1I On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2B1U SPOT										0.00	0	
Total For BS2B1U										0.00	0	
BS2C1I On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2C1U SPOT										0.00	0	
Total For BS2C1U										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.46603				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.59212				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BX161L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX161U SPOT										0.00	0	
Total For BX161U										0.00	0	
BX162L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX162U SPOT										0.00	0	
Total For BX162U										0.00	0	
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX163U SPOT										0.00	0	
Total For BX163U										0.00	0	
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX164U SPOT										0.00	0	
Total For BX164U										0.00	0	
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BYA68U SPOT										0.00	0	
Total For BYA68U										0.00	0	
BYB10I On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BYB10U SPOT										0.00	0	
Total For BYB10U										0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	100.95661				0.00	0	
Total CBL24 SPOT										0.00	0	
Total For CBL24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.35000	108.22839	4.35000	108.21573				0.00	0	5,130,000,00
Total CBL26 SPOT										0.00	0	5,130,000,00
Total For CBL26										0.00	0	5,130,000,00
CBL28 On 21/05/2021 Spot Bond					0.00000	100.70276				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.25735				0.00	0	1,000,000,00
Total CBL29 SPOT										0.00	0	1,000,000,00
Total For CBL29										0.00	0	1,000,000,00
CCT01 On 23/06/2023 Spot Bond			7.11500	116.40284	7.11500	116.38061				0.00	0	503,000,00
Total CCT01 SPOT										0.00	0	503,000,00
Total For CCT01										0.00	0	503,000,00
CCT02 On 12/06/2024 Spot Bond			8.64000	112.37509	8.64000	112.34911				0.00	0	50,000,00
Total CCT02 SPOT										0.00	0	50,000,00
Total For CCT02										0.00	0	50,000,00
CCT03 On 15/03/2025 Spot Bond			8.46000	109.98366	8.46000	109.95849				0.00	0	370,000,00
Total CCT03 SPOT										0.00	0	370,000,00
Total For CCT03										0.00	0	370,000,00
CCT04 On 17/07/2027 Spot Bond			9.41500	105.42919	9.41500	103.77186				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	108.94060	10.00000	108.91130				0.00	0	
Total CGR14/JIBAR SPOT										0.00	0	
Total For CGR14/JIBAR										0.00	0	
CGR21 On 12/10/2020 Spot Bond					0.00000	101.59707				0.00	0	
Total CGR21 SPOT										0.00	0	
Total For CGR21										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	101.26366				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR29 On 08/02/2021 Spot Bond					0.00000	101.02551				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR33 On 22/09/2020 Spot Bond					0.00000	99.88231				0.00	0	
Total CGR33 SPOT										0.00	0	
Total For CGR33										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.70287				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CGR39U SPOT										0.00	0	
Total For CGR39U										0.00	0	
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CGR40U SPOT										0.00	0	
Total For CGR40U										0.00	0	
CGR41 On 25/06/2021 Spot Bond					0.00000	99.82238				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.01096				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.75314				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond					0.00000	101.57098				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.97924				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.39705				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.42503				0.00	0	
Total CGR47 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CGR47										0.00	0	
CI006U On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI006U SPOT										0.00	0	
Total For CI006U										0.00	0	
CI007U On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI007U SPOT										0.00	0	
Total For CI007U										0.00	0	
CI008U On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI008U SPOT										0.00	0	
Total For CI008U										0.00	0	
CI009U On 01/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI009U SPOT										0.00	0	
Total For CI009U										0.00	0	
CI010U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI010U SPOT										0.00	0	
Total For CI010U										0.00	0	
CI011U On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI011U SPOT										0.00	0	
Total For CI011U										0.00	0	
CI012U On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI012U SPOT										0.00	0	
Total For CI012U										0.00	0	
CI013U On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI013U SPOT										0.00	0	
Total For CI013U										0.00	0	
CI014U On 13/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI014U SPOT										0.00	0	
Total For CI014U										0.00	0	
CI015U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI015U SPOT										0.00	0	
Total For CI015U										0.00	0	
CI016U On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI016U SPOT										0.00	0	
Total For CI016U										0.00	0	
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CL567U SPOT										0.00	0	
Total For CL567U										0.00	0	
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL569U SPOT										0.00	0	
Total For CL569U										0.00	0	
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL570U SPOT										0.00	0	
Total For CL570U										0.00	0	
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL572U SPOT										0.00	0	
Total For CL572U										0.00	0	
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL573U SPOT										0.00	0	
Total For CL573U										0.00	0	
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA4U SPOT										0.00	0	
Total For CLA4U										0.00	0	
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA5U SPOT										0.00	0	
Total For CLA5U										0.00	0	
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA6U SPOT										0.00	0	
Total For CLA6U										0.00	0	
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLB1U SPOT										0.00	0	
Total For CLB1U										0.00	0	
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLC2U SPOT										0.00	0	
Total For CLC2U										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.08511				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	155.71846	3.14000	155.60047				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN198 On 13/09/2021 Spot Bond			2.01000	2.01000	2.01000	156.70951				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	108.94100	10.00000	108.91100				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	108.94100	10.00000	108.91100				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN292 On 25/11/2020 Spot Bond			10.00000	108.94100	10.00000	108.91100				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	112.29749	4.77000	114.14100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	104.34000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.35020				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.52000	112.37313	6.52000	112.35353				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	112.57929	8.70700	124.89000				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.87794				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.91045				0.00	0	
Total CLN370 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	106.57697				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2021 Spot Bond			5.34500	102.16453	5.34500	102.14990				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	98.69169	10.98000	98.66302				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	119.73700				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	99.33966				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	119.16158	6.50000	121.32500				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	105.26500				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	99.92749				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN38 On 26/01/2021 Spot Bond					0.00000	100.98661				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	99.92690				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.52218				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.51770				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN41(On 20/09/2020 Spot Bond					0.00000	101.54342				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN411On 20/09/2020 Spot Bond					0.00000	99.91740				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN41(On 20/09/2020 Spot Bond					0.00000	99.92505				0.00	0	
Total CLN413 SPOT										0.00	0	
Total For CLN413										0.00	0	
CLN41(On 20/09/2020 Spot Bond					0.00000	99.90864				0.00	0	
Total CLN415 SPOT										0.00	0	
Total For CLN415										0.00	0	
CLN41(On 23/09/2020 Spot Bond					0.00000	99.87213				0.00	0	
Total CLN418 SPOT										0.00	0	
Total For CLN418										0.00	0	
CLN41(On 20/12/2020 Spot Bond					0.00000	99.90195				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN42(On 20/12/2020 Spot Bond					0.00000	102.21029				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN42(On 26/01/2021 Spot Bond					0.00000	97.66100				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN42(On 20/12/2020 Spot Bond					0.00000	102.99500				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN42(On 20/12/2020 Spot Bond					0.00000	103.00600				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN42(On 20/12/2020 Spot Bond					0.00000	103.43700				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN425 On 20/12/2020 Spot Bond					0.00000	100.16631				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	102.56600				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	99.87383				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	161.23000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	103.74700				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	103.95100				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	104.12700				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	162.28000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	99.91473				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN437 On 20/12/2020 Spot Bond					0.00000	99.92079				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN439 On 03/02/2021 Spot Bond					0.00000	100.96093				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	165.27000				0.00	0	
Total CLN440 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN440										0.00	0	
CLN44: On 24/05/2021 Spot Bond			5.24500	107.61011	5.24500	107.59498				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45: On 31/01/2022 Spot Bond			2.01000	165.83152	2.01000	165.79358				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45: On 31/01/2025 Spot Bond			5.98500	125.70136	5.98500	125.65929				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			6.22500	124.48491	6.22500	124.44246				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45: On 20/12/2021 Spot Bond					0.00000	103.69800				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45: On 17/11/2021 Spot Bond					0.00000	100.48016				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45: On 29/11/2021 Spot Bond					0.00000	100.67309				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46: On 29/11/2021 Spot Bond					0.00000	100.90163				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46: On 13/03/2022 Spot Bond			5.95000	105.86434	5.95000	105.84720				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46: On 14/03/2022 Spot Bond					0.00000	100.38668				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	101.42852				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	102.01023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.51194				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	99.62400				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN476 On 20/09/2020 Spot Bond					0.00000	99.91335				0.00	0	
Total CLN476 SPOT										0.00	0	
Total For CLN476										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	46.27024	100.00000	46.16839				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.81732				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	101.11174				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.04923				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.44500	107.67108	5.44500	107.65527				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN486 On 20/06/2022 Spot Bond					0.00000	100.25492				0.00	50,000,000,000	50,000,000,000
Total CLN486 SPOT										0.00	50,000,000,000	50,000,000,000
Total For CLN486										0.00	50,000,000,000	50,000,000,000
CLN487 On 23/06/2021 Spot Bond			10.16000	105.16795	10.16000	107.95700				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN48(On 28/07/2022 Spot Bond			5.75000	107.17672	5.75000	107.16021				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49(On 28/03/2022 Spot Bond					0.00000	101.99971				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	99.91366				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2022 Spot Bond					0.00000	100.27234				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			6.15000	113.96281	6.15000	113.94374				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49(On 04/09/2024 Spot Bond					0.00000	102.20652				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN49(On 20/05/2021 Spot Bond					0.00000	100.42286				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN50(On 10/10/2020 Spot Bond					0.00000	101.08484				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN50(On 11/10/2022 Spot Bond					0.00000	101.14523				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	101.20720				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	101.20720				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50(On 24/10/2020 Spot Bond					0.00000	100.85091				0.00	0	
Total CLN505 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.22502				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2020 Spot Bond					0.00000	101.11857				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.50250				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	100.05372	9.96000	100.02686				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.80690	10.01000	103.77920				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.37425				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.04456	9.60000	104.05497				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.02916				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 17/09/2020 Spot Bond					0.00000	99.98669				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.30478				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	100.51900				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	100.19897	9.20000	100.17408				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.85829				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.46611				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.13698				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.56106				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.02196				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	100.02716				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	100.02916				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	99.92024				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.00896				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.84500	8.84500	8.84500	107.48316				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.38534				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN537 On 25/01/2023 Spot Bond					0.00000	100.84101				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.21081				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	116.49000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.25715				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN543 On 17/01/2024 Spot Bond					0.00000	101.18590				0.00	0	
Total CLN543 SPOT										0.00	0	
Total For CLN543										0.00	0	
CLN544 On 21/08/2026 Spot Bond			8.31500	108.57521	8.31500	108.55117				0.00	0	
Total CLN544 SPOT										0.00	0	
Total For CLN544										0.00	0	
CLN545 On 29/03/2025 Spot Bond			8.36500	111.02416	8.36500	110.99944				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 12/11/2025 Spot Bond			8.45500	110.51539	8.45500	110.49052				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	298.16938				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 20/12/2020 Spot Bond					0.00000	100.22769				0.00	0	
Total CLN555 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN555										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.48920				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.52885				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.36546				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.33530				0.00	0	4,000,000,00
Total CLN559 SPOT										0.00	0	4,000,000,00
Total For CLN559										0.00	0	4,000,000,00
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	136.77600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.58240				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.20889	10.19000	103.36120				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.31500	109.93270	8.31500	111.09324				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.57239				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.36896				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.28839				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.19797				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.54816				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.58546				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.99098				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.54500	108.17156	8.54500	109.30554				0.00	0	590,000,00
Total CLN571 SPOT										0.00	0	590,000,00
Total For CLN571										0.00	0	590,000,00
CLN571 On 12/11/2025 Spot Bond					0.00000	100.55739				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	101.44105				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.55109				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.01468				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 25/04/2023 Spot Bond					0.00000	99.38200				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	99.91209				0.00	94,787,400	47,393,70
Total CLN577 SPOT										0.00	94,787,400	47,393,70
Total For CLN577										0.00	94,787,400	47,393,70
CLN577 On 18/04/2026 Spot Bond					0.00000	100.96928				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN579 On 02/04/2024 Spot Bond					0.00000	101.32036				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.56281				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.24196				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
CLN583 On 16/09/2025 Spot Bond					0.00000	99.99990				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.88250				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.23541				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	100.62480				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.09000				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.02634				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.97099				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	99.99991				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.91089				0.00	0	
Total CLN591 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.20500	131.25586	4.20500	106.44605				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.35924				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.24921				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.35924				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	102.83842				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.24774				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.08147				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.97099				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.97099				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	99.19500				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.98165				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.62372				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.50045				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.30766				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.06130				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.35326				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.54587	9.32000	103.52011				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.86986				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.29894				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.14905				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.34083				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.24189				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN615 On 30/09/2020 Spot Bond					0.00000	101.12130				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	96.46100				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	99.92079				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	99.91549				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.23539				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.77838				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.77571				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond					0.00000	100.72128				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	81.06500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.85489				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			5.95000	107.91351	5.95000	107.89631				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.49550				0.00	0	
Total CLN626 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN626										0.00	0	
CLN62: On 31/07/2034 Spot Bond					0.00000	100.86784				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62: On 31/07/2034 Spot Bond			12.48500	80.09909	12.48500	80.07273				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62: On 20/11/2021 Spot Bond					0.00000	100.38021				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63: On 19/08/2025 Spot Bond			9.01500	102.62879	9.01500	102.60421				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.49323				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63: On 21/05/2021 Spot Bond					0.00000	100.37294				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63: On 09/10/2034 Spot Bond					0.00000	101.45274				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/05/2022 Spot Bond					0.00000	100.55290				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.53642				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63: On 21/11/2024 Spot Bond					0.00000	100.37953				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.49095				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63: On 19/02/2021 Spot Bond					0.00000	100.46436				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.48618				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.53642				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.94166				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.38164				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	99.97156				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.80470				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	99.97150				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.49095				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.24831				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.49095				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.39215				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65: On 19/08/2025 Spot Bond					0.00000	100.49095				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65: On 18/02/2021 Spot Bond					0.00000	100.36628				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN65: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65: On 22/03/2030 Spot Bond					0.00000	96.76800				0.00	340,000,000	170,000,000
Total CLN655 SPOT										0.00	340,000,000	170,000,000
Total For CLN655										0.00	340,000,000	170,000,000
CLN65: On 20/06/2025 Spot Bond					0.00000	99.91011				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65: On 13/10/2026 Spot Bond					0.00000	101.47410				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	99.92490				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN65: On 20/06/2023 Spot Bond					0.00000	99.92400				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	99.92087				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66: On 20/06/2023 Spot Bond					0.00000	96.19900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	91.24900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66: On 20/12/2024 Spot Bond					0.00000	87.98900				0.00	0	
Total CLN663 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	108.61400				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.34210				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.48650				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.59091				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	103.47426				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	99.96503				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.32697				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.54399				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.11098				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.72600	132.31084	4.72600	107.49308				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.72600	132.31084	4.72600	107.49378				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.33158				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.55535				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.58562				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	100.37419				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	99.92688				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.24066				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.56519				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.13805				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	99.93040				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	99.92824				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.54211				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	99.91599				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN687 On 21/12/2026 Spot Bond					0.00000	99.91340				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	99.91312				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN689 On 21/06/2023 Spot Bond					0.00000	99.92622				0.00	0	
Total CLN689 SPOT										0.00	0	
Total For CLN689										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	99.92486				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	101.17388				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	99.92487				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.62209				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.77317				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	101.36625				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	91.42968				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	83.95047				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.36050				0.00	0	
Total CLN698 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.62212				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.22546				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.49450				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.86228				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	78.98917				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.54781				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	84.54288				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	85.93895				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.60074				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.02460				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	99.92656				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	81.03626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.62000	106.20205	7.62000	106.18035				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.47411				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.35000	115.19979	7.35000	115.17707				0.00	0	13,467,000,00
Total COJ05 SPOT										0.00	0	13,467,000,00
Total For COJ05										0.00	0	13,467,000,00
COJ07 On 23/03/2021 Spot Bond			5.66000	102.39632	5.66000	102.38079				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.41500	111.60575	9.41500	111.57770				0.00	0	210,000,00
Total COJ08 SPOT										0.00	0	210,000,00
Total For COJ08										0.00	0	210,000,00
COJG0 On 09/06/2024 Spot Bond			5.93000	116.78881	5.93000	116.77016				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			6.58500	109.97698	6.58500	109.95751				0.00	0	372,000,00
Total COT01 SPOT										0.00	0	372,000,00
Total For COT01										0.00	0	372,000,00
COT02 On 03/04/2028 Spot Bond			9.87500	106.34479	9.87500	106.31678				0.00	0	350,000,00
Total COT02 SPOT										0.00	0	350,000,00
Total For COT02										0.00	0	350,000,00
COT03 On 05/06/2028 Spot Bond			9.96500	99.98512	9.96500	99.95855				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			8.95000	8.95000	8.95000	110.35145				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	99.98659				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CS003 On 12/08/2021 Spot Bond					0.00000	100.20308				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
CSA05U On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSA05U SPOT										0.00	0	
Total For CSA05U										0.00	0	
CSD05U On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSD05U SPOT										0.00	0	
Total For CSD05U										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	99.92482				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.54173				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.43365				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.00564				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 23/09/2020 Spot Bond					0.00000	99.90180				0.00	0	
Total DENG93 SPOT										0.00	0	
Total For DENG93										0.00	0	
DENG9 On 27/09/2020 Spot Bond					0.00000	101.24480				0.00	0	
Total DENG94 SPOT										0.00	0	
Total For DENG94										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.02393				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.73225				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.89177				0.00	0	
Total DENG99 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.09290				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG95U SPOT										0.00	0	
Total For DNG95U										0.00	0	
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG96U SPOT										0.00	0	
Total For DNG96U										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	99.82052				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.37323				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.35724				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.71500	8.71500	8.71500	109.33300				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY03 On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY03U SPOT										0.00	0	
Total For DSY03U										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.92868				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.87385				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY06U SPOT										0.00	0	
Total For DSY06U										0.00	0	
DSY07 On 23/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total DSY07U SPOT										0.00	0	
Total For DSY07U										0.00	0	
DSY08I On 22/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY08U SPOT										0.00	0	
Total For DSY08U										0.00	0	
DSY09I On 10/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY09U SPOT										0.00	0	
Total For DSY09U										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.70000	104.64500	5.70000	104.62894				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.09000	109.31542	6.09000	109.29761				0.00	0	1,031,345,00
Total DV23 SPOT										0.00	0	1,031,345,00
Total For DV23										0.00	0	1,031,345,00
DV23/R On 27/02/2023 Spot Bond			100.00000	22.88683	100.00000	22.83646				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	22.88683	100.00000	22.83646				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.62000	113.28060	5.62000	113.26354				0.00	0	134,000,00
Total DV24 SPOT										0.00	0	134,000,00
Total For DV24										0.00	0	134,000,00
DV24/R On 18/02/2024 Spot Bond			9.69000	100.77439	9.69000	100.74848				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.77439	9.69000	100.74848				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.54500	93.15323	11.54500	93.12482				0.00	0	793,000,00
Total DV29 SPOT										0.00	0	793,000,00
Total For DV29										0.00	0	793,000,00
DV29/R On 18/02/2029 Spot Bond			10.10000	100.80649	10.10000	100.77951				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.80649	10.10000	100.77951				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVC03 On 17/12/2020 Spot Bond					0.00000	99.99596				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF20I On 23/10/2020 Spot Bond					0.00000	100.82374				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF20D SPOT										0.00	0	
Total For DVF20D										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.24280				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.80375				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	98.86151				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	101.09869				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.44202				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.46565				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.83070				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.51616				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF30i On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DVF30U SPOT										0.00	0	
Total For DVF30U										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.20937				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	100.22886				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.71736				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.67033				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	95.06801				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.70732				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	100.43250				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	100.45357				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.40000	109.41479	4.40000	109.40184				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.15500	106.59684	5.15500	106.58185				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.06000	112.15969	6.06000	112.14119				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.57000	97.27486	5.57000	97.24312				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EL001U SPOT										0.00	0	
Total For EL001U										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.43000	85.10302	5.43000	85.07579				0.00	0	
Total EL037 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	129.14314	2.25000	129.11275				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.56500	132.26730	4.56500	132.22799				0.00	0	10,000,00
Total EL28 SPOT										0.00	0	10,000,00
Total For EL28										0.00	0	10,000,00
EL29 On 19/11/2029 Spot Bond			4.58800	117.75614	4.58800	117.72109				0.00	0	10,000,00
Total EL29 SPOT										0.00	0	10,000,00
Total For EL29										0.00	0	10,000,00
EL30 On 29/07/2030 Spot Bond			4.63500	113.93049	4.63500	113.89642				0.00	0	130,000,00
Total EL30 SPOT										0.00	0	130,000,00
Total For EL30										0.00	0	130,000,00
EL31 On 02/06/2031 Spot Bond			5.23000	100.12195	5.23000	100.09034				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.40000	87.14434	5.40000	87.11653				0.00	0	130,000,00
Total EL36 SPOT										0.00	0	130,000,00
Total For EL36										0.00	0	130,000,00
EL36/I2 On 31/01/2036 Spot Bond			2.25000	129.14314	2.25000	129.11275				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	139.12495				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	136.90745				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	104.95242				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	104.01375				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	104.70218				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	103.09805				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	95.72078				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.36000	102.72023	5.36000	102.70553				0.00	0	10,000,000.00
Total EMM02 SPOT										0.00	0	10,000,000.00
Total For EMM02										0.00	0	10,000,000.00
EMM03 On 04/05/2024 Spot Bond			9.03500	106.77578	9.03500	106.75014				0.00	0	18,313,900.00
Total EMM03 SPOT										0.00	0	18,313,900.00
Total For EMM03										0.00	0	18,313,900.00
EMM04 On 16/05/2028 Spot Bond			11.39500	11.39500	11.39500	96.49148		531,765,907,000.00		46,666,600	43,333,300	
Total EMM04 SPOT								531,765,907,000.00		46,666,600	43,333,300	
Total For EMM04								531,765,907,000.00		46,666,600	43,333,300	
EMM05 On 17/04/2029 Spot Bond			11.74500	11.74500	11.74500	101.05174		10,423,424,412,000.00		887,477,600	1,355,405,400	
Total EMM05 SPOT								10,423,424,412,000.00		887,477,600	1,355,405,400	
Total For EMM05								10,423,424,412,000.00		887,477,600	1,355,405,400	
EMM06 On 23/06/2025 Spot Bond			9.11500	9.11500	9.11500	104.78034				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.11500	9.11500	9.11500	105.89149		3,281,400,000,000.00		360,000,000	290,000,000	
Total EMM07 SPOT								3,281,400,000,000.00		360,000,000	290,000,000	
Total For EMM07								3,281,400,000,000.00		360,000,000	290,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM07 On 17/07/2032 Spot Bond			12.01500	12.01500	12.01500	80.60711				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.83500	10.83500	10.83500	101.99904				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.01500	12.01500	12.01500	96.62940				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.46044				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01S On 23/04/2021 Spot Bond					0.00000	100.96643				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.09755				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX03U On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ENX03U SPOT										0.00	0	
Total For ENX03U										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.47753				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.73616				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.75488				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.53785				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	100.72084				0.00	0	
Total EPF012 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EPF012										0.00	0	
EPF012 On 28/05/2021 Spot Bond					0.00000	100.47740				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF014 On 04/06/2023 Spot Bond					0.00000	100.19343				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF015 On 07/09/2021 Spot Bond					0.00000	100.13560				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF016 On 07/09/2023 Spot Bond					0.00000	100.13925				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	100.02782				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.02720				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.58542				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.22672				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF04U SPOT										0.00	0	
Total For EPF04U										0.00	0	
EPF04U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF05U SPOT										0.00	0	
Total For EPF05U										0.00	0	
EPF05U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF08U SPOT										0.00	0	
Total For EPF08U										0.00	0	
EPF08U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF09U SPOT										0.00	0	
Total For EPF09U										0.00	0	
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF10U SPOT										0.00	0	
Total For EPF10U										0.00	0	
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF11U SPOT										0.00	0	
Total For EPF11U										0.00	0	
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF12U SPOT										0.00	0	
Total For EPF12U										0.00	0	
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF13U SPOT										0.00	0	
Total For EPF13U										0.00	0	
EPF14L On 20/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF14U SPOT										0.00	0	
Total For EPF14U										0.00	0	
EPFC4L On 07/11/2020 Spot Bond					0.00000	100.53098				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4L On 12/03/2021 Spot Bond					0.00000	100.02423				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	100.56577				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQS11U SPOT										0.00	0	
Total For EQS11U										0.00	0	
EQT00L On 03/06/2022 Spot Bond					0.00000	100.19246				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00L On 03/06/2024 Spot Bond					0.00000	100.19771				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00 On 16/04/2025 Spot Bond					0.00000	100.97484				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.10523				0.00	3,720,000,000	1,860,000,000
Total EQT005 SPOT										0.00	3,720,000,000	1,860,000,000
Total For EQT005										0.00	3,720,000,000	1,860,000,000
EQT02 On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQT02U SPOT										0.00	0	
Total For EQT02U										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.43954				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.41913				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.47212				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.42321				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1 On 25/11/2020 Spot Bond			10.00000	108.94100	10.00000	108.91100				0.00	0	
Total ERSA12/JIBAR SPOT										0.00	0	
Total For ERSA12/JIBAR										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.44357				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.41265				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.40283				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.46393				0.00	0	
Total ERSA28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.60000	111.02934	5.60000	111.01268				0.00	0	2,740,292,20
Total ES23 SPOT										0.00	0	2,740,292,20
Total For ES23										0.00	0	2,740,292,20
ES23/R On 25/01/2023 Spot Bond			10.00000	101.44218	10.00000	101.41529				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.24500	101.86830	8.24500	101.84582				0.00	0	7,781,321,40
Total ES26 SPOT										0.00	0	7,781,321,40
Total For ES26										0.00	0	7,781,321,40
ES26/R On 02/04/2026 Spot Bond			7.85000	103.59756	7.85000	103.57577				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.79000	71.86565	11.84500	71.55850		18,864,000,000,000.00		1,600,000,000	5,753,878,60	
Total ES33 SPOT								18,864,000,000,000.00		1,600,000,000	5,753,878,60	
Total For ES33								18,864,000,000,000.00		1,600,000,000	5,753,878,60	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.04069	7.50000	100.02034				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.28000	74.90964	12.28000	74.88525				0.00	0	2,732,444,00
Total ES42 SPOT										0.00	0	2,732,444,00
Total For ES42										0.00	0	2,732,444,00
ES42/R On 25/04/2042 Spot Bond			8.50000	103.35287	8.50000	103.32937				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ESF01U SPOT										0.00	0	
Total For ESF01U										0.00	0	
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ESF02U SPOT										0.00	0	
Total For ESF02U										0.00	0	
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.91840				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.02720				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.36195				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.92552				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	12.13286	100.00000	12.10347				0.00	0	
Total FFA1U SPOT										0.00	0	
Total For FFA1U										0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	19.59646	100.00000	19.54899				0.00	0	
Total FFB1U SPOT										0.00	0	
Total For FFB1U										0.00	0	
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF03U SPOT										0.00	0	
Total For FIF03U										0.00	0	
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF04U SPOT										0.00	0	
Total For FIF04U										0.00	0	
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF07U SPOT										0.00	0	
Total For FIF07U										0.00	0	
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF11U SPOT										0.00	0	
Total For FIF11U										0.00	0	
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF12U SPOT										0.00	0	
Total For FIF12U										0.00	0	
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF13U SPOT										0.00	0	
Total For FIF13U										0.00	0	
FIF14U On 01/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF14U SPOT										0.00	0	
Total For FIF14U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIF15U On 01/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF15U SPOT										0.00	0	
Total For FIF15U										0.00	0	
FIF16U On 01/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF16U SPOT										0.00	0	
Total For FIF16U										0.00	0	
FIF17U On 01/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF17U SPOT										0.00	0	
Total For FIF17U										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.62332				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.39342				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.43140				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.45173				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.78482				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.48959				0.00	0	4,400,00
Total FIFC35 SPOT										0.00	0	4,400,00
Total For FIFC35										0.00	0	4,400,00
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FMLA1U SPOT										0.00	0	
Total For FMLA1U										0.00	0	
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPA1U SPOT										0.00	0	
Total For FPA1U										0.00	0	
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPB1U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FPB1U										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.75782				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.48000	5.48000	5.48000	105.98736				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.94415				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	102.78129				0.00	0	50,000,00
Total FRB18 SPOT										0.00	0	50,000,00
Total For FRB18										0.00	0	50,000,00
FRB19 On 14/04/2021 Spot Bond			6.42000	108.53573	6.42000	108.51699				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	102.63855				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.40556				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.55989				0.00	0	20,000,00
Total FRB22 SPOT										0.00	0	20,000,00
Total For FRB22										0.00	0	20,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	101.32490				0.00	0	20,000,00
Total FRB23 SPOT										0.00	0	20,000,00
Total For FRB23										0.00	0	20,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	101.56030				0.00	0	445,000,00
Total FRB24 SPOT										0.00	0	445,000,00
Total For FRB24										0.00	0	445,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	99.05458				0.00	0	410,000,00

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 FRB25 SPOT										0.00	0	410,000,00
Total For FRB25										0.00	0	410,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	96.15285				0.00	1,000,000,000	500,000,00
Total FRB26 SPOT										0.00	1,000,000,000	500,000,00
Total For FRB26										0.00	1,000,000,000	500,000,00
FRB27 On 03/06/2026 Spot Bond			8.81500	108.99155	8.81500	108.96587				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.47000	167.03387	1.47000	166.99809				0.00	0	308,000,00
Total FRBI22 SPOT										0.00	0	308,000,00
Total For FRBI22										0.00	0	308,000,00
FRBI23 On 07/12/2023 Spot Bond			2.32600	2.32600	2.32600	309.84364				0.00	0	60,000,00
Total FRBI23 SPOT										0.00	0	60,000,00
Total For FRBI23										0.00	0	60,000,00
FRBI25 On 31/01/2025 Spot Bond			3.28500	3.28500	3.28500	140.33409			32,850,000,000.00		10,000,000	25,000,00
Total FRBI25 SPOT									32,850,000,000.00		10,000,000	25,000,00
Total For FRBI25									32,850,000,000.00		10,000,000	25,000,00
FRBI28 On 31/03/2028 Spot Bond			4.16500	184.94513	4.16500	184.89205				0.00	0	106,000,00
Total FRBI28 SPOT										0.00	0	106,000,00
Total For FRBI28										0.00	0	106,000,00
FRBI29 On 31/03/2029 Spot Bond			4.67000	4.67000	4.67000	96.06946				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.64000	5.64000	5.64000	190.26177				0.00	0	20,000,00
Total FRBI33 SPOT										0.00	0	20,000,00
Total For FRBI33										0.00	0	20,000,00
FRBI46 On 31/03/2046 Spot Bond			5.67000	81.63630	5.67000	81.60959				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.67000	80.99631	5.67000	80.96988				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ01 On 30/11/2020 Spot Bond			3.46756	3.46756	3.46756	99.23711				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBZ0: On 28/10/2024 Spot Bond			5.44525	5.44525	5.44525	80.30407				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			5.52993	5.52993	5.52993	79.53191				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10: On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC12: On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC12U SPOT										0.00	0	
Total For FRC12U										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.38500	4.38500	4.38500	134.12991				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	79.44699				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	108.94100	10.00000	108.91100				0.00	0	
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC20: On 07/10/2020 Spot Bond					0.00000	101.73314				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.12000	165.58805	2.12000	165.54969				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.98000	163.70154	2.98000	163.65982				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	99.86089				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	99.74629				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	99.89772				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	100.13312				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	102.62897				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	102.59765				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	101.98583				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	99.88666				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25: On 19/10/2020 Spot Bond					0.00000	101.97797				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.64778				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC251: On 14/03/2022 Spot Bond					0.00000	100.02910				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC252: 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	
FRC255: On 17/07/2027 Spot Bond					0.00000	102.96267				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256: On 10/10/2020 Spot Bond					0.00000	101.05702				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC261: On 20/06/2021 Spot Bond					0.00000	101.00997				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC265: On 06/08/2023 Spot Bond					0.00000	103.05319				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267: On 30/01/2023 Spot Bond					0.00000	100.79684				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.22854				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272: On 02/05/2028 Spot Bond			9.80000	103.65294	9.80000	103.62600				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC274: On 12/12/2020 Spot Bond					0.00000	100.02298				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC275: On 12/12/2020 Spot Bond					0.00000	100.02325				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 04/03/2021 Spot Bond					0.00000	100.17727				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.38310				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	99.91818				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	106.88632				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	101.36468				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.74338				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	99.99195				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	105.05373				0.00	0	221,000,00
Total FRC286 SPOT										0.00	0	221,000,00
Total For FRC286										0.00	0	221,000,00
FRC28: On 20/12/2022 Spot Bond					0.00000	99.92934				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	100.82682				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	100.98661				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	99.95481				0.00	0	
Total FRC292 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC292										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.85478				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.83897				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.50432				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.51327				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 15/11/2020 Spot Bond					0.00000	101.18659				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	99.90471				0.00	268,798,000	134,399,000
Total FRC299 SPOT										0.00	268,798,000	134,399,000
Total For FRC299										0.00	268,798,000	134,399,000
FRC30: On 25/04/2023 Spot Bond					0.00000	101.90487				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 30/11/2020 Spot Bond					0.00000	101.02309				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	100.66344				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.30459				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 28/12/2020 Spot Bond					0.00000	101.10437				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.76762				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
Total FRC305 SPOT										0.00	0	250,000,00
Total For FRC305										0.00	0	250,000,00
FRC305 On 27/02/2023 Spot Bond					0.00000	100.28162				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	100.52447				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	99.93094				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	99.91971				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 23/02/2021 Spot Bond					0.00000	100.10000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	99.24000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC312 On 20/06/2024 Spot Bond					0.00000	99.91142				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 23/02/2021 Spot Bond					0.00000	109.64000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC314 On 13/10/2026 Spot Bond					0.00000	94.93349				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.01571				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.78721				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31(On 20/12/2024 Spot Bond					0.00000	97.19222				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	99.91130				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC32(On 24/10/2020 Spot Bond					0.00000	100.89500				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	99.90922				0.00	65,000,000	65,000,00
Total FRC323 SPOT										0.00	65,000,000	65,000,00
Total For FRC323										0.00	65,000,000	65,000,00
FRC32(On 20/06/2026 Spot Bond					0.00000	99.91864				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32(On 02/04/2024 Spot Bond					0.00000	101.16462				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32(On 20/12/2022 Spot Bond					0.00000	99.91146				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32(On 30/09/2022 Spot Bond					0.00000	101.12982				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32(On 27/12/2022 Spot Bond					0.00000	100.29287				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32(On 06/11/2023 Spot Bond					0.00000	100.60762				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 15/10/2022 Spot Bond					0.00000	100.97990				0.00	0	
Total FRC330 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC330										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	100.71174				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	100.71174				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33: On 05/03/2021 Spot Bond					0.00000	100.12533				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.27865				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 13/09/2021 Spot Bond					0.00000	103.73547				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	101.05617				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 09/06/2021 Spot Bond					0.00000	100.11359				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.13683				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.38092				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	99.89419				0.00	200,000,000	200,000,000
Total FRC341 SPOT										0.00	200,000,000	200,000,000
Total For FRC341										0.00	200,000,000	200,000,000
FRC34: On 17/08/2021 Spot Bond					0.00000	100.39631				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.01667				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.70053				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.66451				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.76000	2.76000	2.76000	164.14043				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.70000	2.70000	2.70000	164.27185				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.68000	2.68000	2.68000	164.31567				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD17U SPOT										0.00	0	
Total For FRD17U										0.00	0	
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD19U SPOT										0.00	0	
Total For FRD19U										0.00	0	
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD20U SPOT										0.00	0	
Total For FRD20U										0.00	0	
FRD23 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD23U SPOT										0.00	0	
Total For FRD23U										0.00	0	
FRD24 On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD24U SPOT										0.00	0	
Total For FRD24U										0.00	0	
FRD26 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD26U SPOT										0.00	0	
Total For FRD26U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD27U SPOT										0.00	0	
Total For FRD27U										0.00	0	
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD28U SPOT										0.00	0	
Total For FRD28U										0.00	0	
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD29U SPOT										0.00	0	
Total For FRD29U										0.00	0	
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD30U SPOT										0.00	0	
Total For FRD30U										0.00	0	
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD33U SPOT										0.00	0	
Total For FRD33U										0.00	0	
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD36U SPOT										0.00	0	
Total For FRD36U										0.00	0	
FRD37I On 17/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD37U SPOT										0.00	0	
Total For FRD37U										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.94000	81.39810	5.94000	81.37073				0.00	0	10,000,00
Total FRI33 SPOT										0.00	0	10,000,00
Total For FRI33										0.00	0	10,000,00
FRI38 On 31/01/2038 Spot Bond			5.33000	96.97756	5.33000	96.94678				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.33279				0.00	0	2,200,000,00
Total FRJ022 SPOT										0.00	0	2,200,000,00
Total For FRJ022										0.00	0	2,200,000,00
FRJ20 On 20/09/2020 Spot Bond					0.00000	99.95162				0.00	0	
Total FRJ20 SPOT										0.00	0	
Total For FRJ20										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.48888				0.00	0	
Total FRJ21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.27437				0.00	0	100,000,00
Total FRJ22 SPOT										0.00	0	100,000,00
Total For FRJ22										0.00	0	100,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.79164				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.97689				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.28729				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.68611				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.05926				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.73900				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS01U SPOT										0.00	0	
Total For FRS01U										0.00	0	
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS02U SPOT										0.00	0	
Total For FRS02U										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.85800	4.85800	4.85800	110.40332				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.25000	5.25000	5.25000	97.97680				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS102 On 23/01/2024 Spot Bond					0.00000	100.16343				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.79649				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.39000	96.21359	5.39000	96.18288				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.26000	197.69764	5.26000	197.63510				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.53000	94.45920	5.53000	94.42874				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.29000	5.29000	5.29000	197.04041				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.93500	136.66747	3.93500	136.62916				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	120.74499	3.70500	120.71189				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.53000	94.45920	5.53000	94.42874				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.41000	194.74581	5.41000	194.68343				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.46000	193.77387	5.46000	193.71154				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.46500	173.74951	3.46500	139.29669				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	

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			5.49000	193.19358	5.49000	193.13128				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.53000	94.45920	5.53000	94.42874				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.11500	173.72485	5.11500	173.67056				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.28000	85.69928	6.28000	85.66995				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.00500	174.98298	5.00500	174.92884				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.06500	174.29542	5.06500	174.24120				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			6.00000	183.64782	6.00000	183.58612				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.21000	86.47344	6.21000	86.44399				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.53000	5.53000	5.53000	94.42874				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.51000	94.70743	5.51000	94.67693				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.87500	176.48348	4.87500	176.42948				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.77000	187.87912	5.77000	187.81713				0.00	0	
Total FRS138 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For FRS138										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.00500	174.98298	5.00500	174.92884				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.00500	174.98298	5.00500	174.92884				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.29500	171.68852	5.29500	171.63406				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14: On 31/01/2025 Spot Bond			4.23500	134.99604	4.23500	134.95712				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14: On 31/01/2022 Spot Bond			1.82000	166.25321	1.82000	166.21602				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.35500	171.01589	5.35500	170.96137				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.39500	170.56916	5.39500	170.51461				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15: On 31/01/2025 Spot Bond			4.20500	135.16212	4.20500	135.12326				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.87000	176.54149	4.87000	176.48748				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.40500	5.40500	5.40500	170.40313				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS15: On 20/06/2022 Spot Bond					0.00000	14.26374				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS15: On 06/06/2023 Spot Bond					0.00000	15.79814				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS15L On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS15U SPOT										0.00	0	
Total For FRS15U										0.00	0	
FRS16C On 06/06/2024 Spot Bond					0.00000	17.72058				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS16V On 06/06/2025 Spot Bond					0.00000	20.47524				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16W On 01/08/2022 Spot Bond					0.00000	13.00854				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS16X On 01/08/2021 Spot Bond					0.00000	12.15523				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS16L On 14/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS16U SPOT										0.00	0	
Total For FRS16U										0.00	0	
FRS17C On 01/08/2022 Spot Bond					0.00000	7.03028				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17V On 16/10/2022 Spot Bond					0.00000	100.97141				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17Z On 16/10/2024 Spot Bond					0.00000	101.06436				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17O 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	
FRS17A 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	16.83614				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	99.97127				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	101.38502				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS183 On 04/10/2021 Spot Bond					0.00000	126.82226				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	142.72142				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	137.35861				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	151.41555				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	128.67038				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	22.07151				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.59517				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.68082				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 Interest
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.53370				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.32214				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	107.58446				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	101.05119				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	118.48391				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	125.50320				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.41822				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 20/12/2020 Spot Bond					0.00000	136.60526				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS21 On 03/09/2021 Spot Bond					0.00000	117.78383				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21 On 04/03/2021 Spot Bond					0.00000	105.33566				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	101.97617				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	99.93835				0.00	200,000,000	200,000,000
Total FRS220 SPOT										0.00	200,000,000	200,000,000
Total For FRS220										0.00	200,000,000	200,000,000
FRS220 On 26/06/2025 Spot Bond					0.00000	101.30291				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	102.11213				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	102.45907				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	101.32018				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.03269				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	101.42513				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.27480				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	101.15894				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	100.52742				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	93.12307				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	94.28142				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	93.67947				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					0.00000	100.00000				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	
FRS36 On 07/12/2023 Spot Bond			2.58600	2.58600	2.58600	307.48884				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.47600	308.55698	2.47600	308.48241				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.19600	3.19600	3.19600	302.04955				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.61000	166.72100	1.61000	166.68466				0.00	0	
Total FRS46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS46									0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	100.80725			0.00	0	
Total FRS49 SPOT									0.00	0	
Total For FRS49									0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.31000	167.39244	1.31000	167.35730			0.00	0	
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.67419			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.23000	89.62013	5.23000	89.59191			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.78000	66.54814	4.78000	97.25831			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.35500	3.35500	3.35500	139.92961			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.63500	3.63500	3.63500	138.32499			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.38600	3.38600	3.38600	300.37945			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX20 On 01/10/2020 Spot Bond			3.95000	104.21710	3.95000	104.20585			0.00	0	
Total FRX20 SPOT									0.00	0	
Total For FRX20									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.04000	5.04000	5.04000	106.52558		50,400,000,000.00	10,000,000	391,000,000	
Total FRX23 SPOT								50,400,000,000.00	10,000,000	391,000,000	
Total For FRX23								50,400,000,000.00	10,000,000	391,000,000	
FRX24 On 10/12/2024 Spot Bond			6.21000	119.54956	6.21000	119.52959		0.00	0	0	
Total FRX24 SPOT								0.00	0	0	
Total For FRX24								0.00	0	0	
FRX25 On 26/07/2025 Spot Bond			6.41500	115.11678	6.41500	115.09703		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.04500	116.28766	7.04500	116.26566			9,863,000,000,000.00	1,400,000,000	3,251,800,00
Total FRX26 SPOT									9,863,000,000,000.00	1,400,000,000	3,251,800,00
Total For FRX26									9,863,000,000,000.00	1,400,000,000	3,251,800,00
FRX27 On 07/03/2027 Spot Bond			7.16500	115.72705	7.16500	115.70454			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.62500	115.98267	7.62500	115.95909			0.00	0	1,097,000,00
Total FRX28 SPOT									0.00	0	1,097,000,00
Total For FRX28									0.00	0	1,097,000,00
FRX30 On 31/01/2030 Spot Bond			8.71500	107.78766	8.71500	107.76268			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.30500	101.96736	9.30500	101.94216			0.00	0	120,000,00
Total FRX31 SPOT									0.00	0	120,000,00
Total For FRX31									0.00	0	120,000,00
FRX32 On 31/03/2032 Spot Bond			9.54500	111.60878	9.54500	111.58034			0.00	0	448,800,00
Total FRX32 SPOT									0.00	0	448,800,00
Total For FRX32									0.00	0	448,800,00
FRX45 On 14/04/2045 Spot Bond			11.37000	75.71380	11.37000	75.69093			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS3A5L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FS3A5U SPOT									0.00	0	
Total For FS3A5U									0.00	0	
FS3B1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FS3B1U SPOT									0.00	0	
Total For FS3B1U									0.00	0	
FS3C1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FS3C1U SPOT									0.00	0	
Total For FS3C1U									0.00	0	
FS3D1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FS3D1U SPOT									0.00	0	
Total For FS3D1U									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS4A4L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A4U SPOT										0.00	0	
Total For FS4A4U										0.00	0	
FS4A5L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A5U SPOT										0.00	0	
Total For FS4A5U										0.00	0	
FS4B1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4B1U SPOT										0.00	0	
Total For FS4B1U										0.00	0	
FS4C1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4C1U SPOT										0.00	0	
Total For FS4C1U										0.00	0	
FS4D1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4D1U SPOT										0.00	0	
Total For FS4D1U										0.00	0	
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A3U SPOT										0.00	0	
Total For FS5A3U										0.00	0	
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A4U SPOT										0.00	0	
Total For FS5A4U										0.00	0	
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A5U SPOT										0.00	0	
Total For FS5A5U										0.00	0	
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5B1U SPOT										0.00	0	
Total For FS5B1U										0.00	0	
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5C1U SPOT										0.00	0	
Total For FS5C1U										0.00	0	
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5D1U SPOT										0.00	0	
Total For FS5D1U										0.00	0	
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5E1U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS5E1U										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.83031				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.87271				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.37002				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS6C1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6C1U SPOT										0.00	0	
Total For FS6C1U										0.00	0	
FS6D1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6D1U SPOT										0.00	0	
Total For FS6D1U										0.00	0	
FS6E1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6E1U SPOT										0.00	0	
Total For FS6E1U										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.33115				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.35168				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.36414				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.36780				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	100.81503				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.45457				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.07715				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH2A1U SPOT										0.00	0	
Total For GH2A1U										0.00	0	
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH31U SPOT										0.00	0	
Total For GH31U										0.00	0	
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH41U SPOT										0.00	0	
Total For GH41U										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.29616				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.24258				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.30658				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.32550				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.45489				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB07U SPOT										0.00	0	
Total For GRB07U										0.00	0	
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB17U SPOT										0.00	0	
Total For GRB17U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB18U SPOT										0.00	0	
Total For GRB18U										0.00	0	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB19U SPOT										0.00	0	
Total For GRB19U										0.00	0	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB21U SPOT										0.00	0	
Total For GRB21U										0.00	0	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB22U SPOT										0.00	0	
Total For GRB22U										0.00	0	
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB23U SPOT										0.00	0	
Total For GRB23U										0.00	0	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB24U SPOT										0.00	0	
Total For GRB24U										0.00	0	
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB25U SPOT										0.00	0	
Total For GRB25U										0.00	0	
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB27U SPOT										0.00	0	
Total For GRB27U										0.00	0	
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB28U SPOT										0.00	0	
Total For GRB28U										0.00	0	
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB29U SPOT										0.00	0	
Total For GRB29U										0.00	0	
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB30U SPOT										0.00	0	
Total For GRB30U										0.00	0	
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB31U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For GRB31U									0.00	0	
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total GRB32U SPOT									0.00	0	
Total For GRB32U									0.00	0	
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total GRB33U SPOT									0.00	0	
Total For GRB33U									0.00	0	
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total GRB34U SPOT									0.00	0	
Total For GRB34U									0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.27000	104.02999	4.27000	103.99983			0.00	0	50,000,00
Total GRL35 SPOT									0.00	0	50,000,00
Total For GRL35									0.00	0	50,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	102.11481			0.00	0	
Total GRT07 SPOT									0.00	0	
Total For GRT07									0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.58197			0.00	0	
Total GRT11 SPOT									0.00	0	
Total For GRT11									0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.70296			0.00	0	
Total GRT14 SPOT									0.00	0	
Total For GRT14									0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.17667			0.00	0	
Total GRT16 SPOT									0.00	0	
Total For GRT16									0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.65000	116.80006	5.65000	116.78228			0.00	0	
Total GRT17 SPOT									0.00	0	
Total For GRT17									0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.02746			0.00	0	10,000,00
Total GRT19 SPOT									0.00	0	10,000,00
Total For GRT19									0.00	0	10,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	102.16868			0.00	0	
Total GRT20 SPOT									0.00	0	
Total For GRT20									0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.76500	107.48959	8.76500	107.46440			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.93929				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.18742				0.00	0	20,000,00
Total GRT23 SPOT										0.00	0	20,000,00
Total For GRT23										0.00	0	20,000,00
GRT24 On 09/03/2023 Spot Bond					0.00000	98.69926				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.46122				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.98496				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.41540				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.07322				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.07643				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.31040				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.26616				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.57106				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT33 On 18/04/2026 Spot Bond					0.00000	97.83629				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.25922				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.66341				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.19382				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.71263				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.13291				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.55701				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.38762				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	99.88183				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	99.87703				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	99.86710				0.00	0	1,000,000,00
Total GRT45 SPOT										0.00	0	1,000,000,00
Total For GRT45										0.00	0	1,000,000,00
GRT46 On 24/06/2021 Spot Bond					0.00000	99.87454				0.00	0	
Total GRT46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For GRT46									0.00	0	
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total GRX01U SPOT									0.00	0	
Total For GRX01U									0.00	0	
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total GRX02U SPOT									0.00	0	
Total For GRX02U									0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.31519			0.00	0	
Total H10T1 SPOT									0.00	0	
Total For H10T1									0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.20873			0.00	0	
Total H10T2 SPOT									0.00	0	
Total For H10T2									0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.85733			0.00	0	
Total H10T3 SPOT									0.00	0	
Total For H10T3									0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.39987			0.00	0	
Total H10T4 SPOT									0.00	0	
Total For H10T4									0.00	0	
H6T5U On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total H6T5U SPOT									0.00	0	
Total For H6T5U									0.00	0	
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total H7T6U SPOT									0.00	0	
Total For H7T6U									0.00	0	
H8T3U On 21/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total H8T3U SPOT									0.00	0	
Total For H8T3U									0.00	0	
H9T3U On 01/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total H9T3U SPOT									0.00	0	
Total For H9T3U									0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.23323			0.00	0	
Total HC5T4 SPOT									0.00	0	
Total For HC5T4									0.00	0	
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HIL02U SPOT										0.00	0	
Total For HIL02U										0.00	0	
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL03U SPOT										0.00	0	
Total For HIL03U										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.21723				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.11651				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.40366				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.11652				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.33021				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.17190				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.02790				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C4U SPOT										0.00	0	
Total For HM1C4U										0.00	0	
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C5U SPOT										0.00	0	
Total For HM1C5U										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	108.94100	10.00000	108.91100				0.00	0	
Total HPF04/JIBAR SPOT										0.00	0	
Total For HPF04/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
HPF11 On 31/03/2023 Spot Bond					0.00000	101.27271				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.19797				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.17669				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.92600	304.51975	2.92600	304.44245				0.00	0	30,000,00
Total HWAY23 SPOT										0.00	0	30,000,00
Total For HWAY23										0.00	0	30,000,00
HWAY2 On 07/12/2024 Spot Bond			3.28600	3.28600	3.28600	306.67102				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.33500	106.37313	10.33500	100.70690				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.27000	72.78157	5.27000	90.17448				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.90500	83.36441	11.90500	83.33822				0.00	0	5,645,000,00
Total HWAY34 SPOT										0.00	0	5,645,000,00
Total For HWAY34										0.00	0	5,645,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.28321	100.00000	10.26058				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.93500	82.69730	11.93500	82.67126				0.00	0	6,379,000,00
Total HWAY35 SPOT										0.00	0	6,379,000,00
Total For HWAY35										0.00	0	6,379,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.28255	100.00000	10.25992				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.16652				0.00	30,000,000,000	25,000,000,00
Total HWF11 SPOT										0.00	30,000,000,000	25,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For HWF11									0.00	30,000,000,000	25,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.94723			0.00	0	10,000,000,000
Total HWF12 SPOT									0.00	0	10,000,000,000
Total For HWF12									0.00	0	10,000,000,000
HWF13 On 28/11/2022 Spot Bond					0.00000	100.26877			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	108.94100	10.00000	108.91100			0.00	0	
Total HWY023/R197 SPOT									0.00	0	
Total For HWY023/R197									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.78000	143.32794	2.78500	143.26256		194,453,772,000,000.00	69,947,400,000	514,295,700,000	
Total I2025 SPOT								14,453,772,000,000.00	69,947,400,000	514,295,700,000	
Total For I2025								14,453,772,000,000.00	69,947,400,000	514,295,700,000	
I2029 On 31/03/2029 Spot Bond			3.80000	102.67624	3.80000	102.64777		60,942,500,000,000.00	16,037,500,000	174,431,600,000	
Total I2029 SPOT								10,942,500,000,000.00	16,037,500,000	174,431,600,000	
Total For I2029								10,942,500,000,000.00	16,037,500,000	174,431,600,000	
I2033 On 28/02/2033 Spot Bond			4.44000	95.35159	4.44000	95.32339		8,967,594,096,000.00	2,019,728,400	214,804,728,400	
Total I2033 SPOT								8,967,594,096,000.00	2,019,728,400	214,804,728,400	
Total For I2033								8,967,594,096,000.00	2,019,728,400	214,804,728,400	
I2038 On 31/01/2038 Spot Bond			4.63000	106.45639	4.63000	106.42457		72,691,000,000,000.00	15,700,000,000	297,421,000,000	
Total I2038 SPOT								12,691,000,000,000.00	15,700,000,000	297,421,000,000	
Total For I2038								12,691,000,000,000.00	15,700,000,000	297,421,000,000	
I2046 On 31/03/2046 Spot Bond			4.67000	96.00814	4.67000	95.97928		18,942,454,000,000.00	4,056,200,000	195,195,000,000	
Total I2046 SPOT								18,942,454,000,000.00	4,056,200,000	195,195,000,000	
Total For I2046								18,942,454,000,000.00	4,056,200,000	195,195,000,000	
I2050 On 31/12/2050 Spot Bond			4.67000	96.69312	4.67000	96.66412		142,779,775,826,000.00	30,573,827,800	251,740,262,600	
Total I2050 SPOT								12,779,775,826,000.00	30,573,827,800	251,740,262,600	
Total For I2050								12,779,775,826,000.00	30,573,827,800	251,740,262,600	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total IB121U SPOT								0.00	0		
Total For IB121U								0.00	0		
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total IB122U SPOT								0.00	0		
Total For IB122U								0.00	0		
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IB125U SPOT										0.00	0	
Total For IB125U										0.00	0	
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB126U SPOT										0.00	0	
Total For IB126U										0.00	0	
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB139U SPOT										0.00	0	
Total For IB139U										0.00	0	
IB144U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB144U SPOT										0.00	0	
Total For IB144U										0.00	0	
IB146U On 22/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB146U SPOT										0.00	0	
Total For IB146U										0.00	0	
IB151U On 08/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB151U SPOT										0.00	0	
Total For IB151U										0.00	0	
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL02U SPOT										0.00	0	
Total For IBL02U										0.00	0	
IBL101 On 24/05/2022 Spot Bond			5.46500	5.46500	5.46500	108.56641				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.26010				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.04600	303.45410	3.04600	303.37607				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.24201				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.34435				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL114 On 21/05/2022 Spot Bond					0.00000	100.57555				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.36056				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.41097				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	100.94122				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.08397				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.45046				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.97675				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.38517				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.00037				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.50991				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	99.93018				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.90336				0.00	0	
Total IBL134 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.34073				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.31893				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.52756				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.47656				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.41458				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.35498				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.35312				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.01338				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.92968				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.23601				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.27289				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.28483				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.42329				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.11000	1.11000	1.11000	167.80781				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL43/J On 25/11/2020 Spot Bond			10.00000	108.94100	10.00000	108.91100				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.11000	113.45931	6.11000	113.44077				0.00	0	50,000,00
Total IBL60 SPOT										0.00	0	50,000,00
Total For IBL60										0.00	0	50,000,00
IBL65 On 29/07/2021 Spot Bond					0.00000	101.05658				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.46000	167.05626	1.46000	167.02051				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	100.60659				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.95000	111.38297	5.95000	111.36522				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL81U SPOT										0.00	0	
Total For IBL81U										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.90011				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			5.39000	106.56999	5.39000	106.55458				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL88/F On 20/05/2021 Spot Bond			100.00000	65.36625	100.00000	65.22236				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.34519				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.74947				0.00	0	86,000,00
Total IBL95 SPOT										0.00	0	86,000,00
Total For IBL95										0.00	0	86,000,00
IBL98 On 03/10/2023 Spot Bond					0.00000	102.61858				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDC01U SPOT										0.00	0	
Total For IDC01U										0.00	0	
IDC02L On 28/02/2028 Spot Bond			100.00000	9.88337	100.00000	9.86161				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			5.35000	103.63832	5.35000	103.62321				0.00	0	
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.96500	108.53675	7.96500	108.51371				0.00	0	2,214,995,40
Total IDCG06 SPOT										0.00	0	2,214,995,40
Total For IDCG06										0.00	0	2,214,995,40
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.56739				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.29500	109.76861	10.29500	109.91541				0.00	0	410,000,00
Total IDCG08 SPOT										0.00	0	410,000,00
Total For IDCG08										0.00	0	410,000,00
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.14296				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.58500	113.54091	8.58500	113.51483				0.00	0	417,000,00
Total IDCG11 SPOT										0.00	0	417,000,00

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 IDCG11										0.00	0	417,000,00
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.73443				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.17472				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.46713				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.07374				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.74362				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.53325				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.02527				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.15327				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	99.97642				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.97475				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.11306				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.78483				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.01361				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP1U SPOT										0.00	0	
Total For IDCP1U										0.00	0	
IDCP2L On 05/04/2025 Spot Bond			100.00000	8.87315	100.00000	8.85351				0.00	0	
Total IDCP2U SPOT										0.00	0	
Total For IDCP2U										0.00	0	
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP3U SPOT										0.00	0	
Total For IDCP3U										0.00	0	
IDCP4L On 08/09/2027 Spot Bond			100.00000	4.50864	100.00000	4.49140				0.00	0	
Total IDCP4U SPOT										0.00	0	
Total For IDCP4U										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.46500	106.81987	7.46500	106.79848				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.20500	105.71586	5.20500	105.70102				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN289U SPOT										0.00	0	
Total For IN289U										0.00	0	
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN327U SPOT										0.00	0	
Total For IN327U										0.00	0	
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN329U SPOT										0.00	0	
Total For IN329U										0.00	0	
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN334U SPOT										0.00	0	
Total For IN334U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN342U SPOT										0.00	0	
Total For IN342U										0.00	0	
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN343U SPOT										0.00	0	
Total For IN343U										0.00	0	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN345U SPOT										0.00	0	
Total For IN345U										0.00	0	
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN347U SPOT										0.00	0	
Total For IN347U										0.00	0	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN355U SPOT										0.00	0	
Total For IN355U										0.00	0	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN367U SPOT										0.00	0	
Total For IN367U										0.00	0	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN385U SPOT										0.00	0	
Total For IN385U										0.00	0	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN395U SPOT										0.00	0	
Total For IN395U										0.00	0	
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN396U SPOT										0.00	0	
Total For IN396U										0.00	0	
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN399U SPOT										0.00	0	
Total For IN399U										0.00	0	
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN403U SPOT										0.00	0	
Total For IN403U										0.00	0	
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN404U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IN404U										0.00	0	
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN405U SPOT										0.00	0	
Total For IN405U										0.00	0	
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN408U SPOT										0.00	0	
Total For IN408U										0.00	0	
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN409U SPOT										0.00	0	
Total For IN409U										0.00	0	
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN419U SPOT										0.00	0	
Total For IN419U										0.00	0	
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN420U SPOT										0.00	0	
Total For IN420U										0.00	0	
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN421U SPOT										0.00	0	
Total For IN421U										0.00	0	
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN426U SPOT										0.00	0	
Total For IN426U										0.00	0	
IN454U On 21/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN454U SPOT										0.00	0	
Total For IN454U										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	108.94100	10.00000	108.91100				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.23890				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.76407				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.68649				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	92.41847				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.07949				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	101.39082				0.00	0	100,000,00
Total INLV02 SPOT										0.00	0	100,000,00
Total For INLV02										0.00	0	100,000,00
INLV03 On 11/02/2021 Spot Bond					0.00000	101.32927				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.65000	103.61009	6.65000	103.59172				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.81727				0.00	0	1,007,072,50
Total INLV05 SPOT										0.00	0	1,007,072,50
Total For INLV05										0.00	0	1,007,072,50
IPC31U On 06/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPC31U SPOT										0.00	0	
Total For IPC31U										0.00	0	
IPC32U On 06/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPC32U SPOT										0.00	0	
Total For IPC32U										0.00	0	
IPF01J On 25/11/2020 Spot Bond			10.00000	108.94100	10.00000	108.91100				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	100.18372				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF15 On 17/12/2020 Spot Bond					0.00000	100.02353				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	99.98578				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	101.30900				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.33254				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.35608				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.41494				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.02797				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF23U SPOT										0.00	0	
Total For IPF23U										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.64646				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.99198				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.53324				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.54283				0.00	0	
Total IPF27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF27										0.00	0	
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF28U SPOT										0.00	0	
Total For IPF28U										0.00	0	
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF29U SPOT										0.00	0	
Total For IPF29U										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.26824				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.48334				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.22882				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.02772				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPL8/JIBAR SPOT										0.00	0	
Total For IPL8/JIBAR										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.35688	2.75000	100.34944				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			6.71500	156.55852	6.71500	156.50295				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	101.08033				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.65000	103.46400	6.65000	103.44565				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	104.86128				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	103.23414				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	99.85613				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.56000	3.56000	3.56000	162.40202				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	103.02982				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.47000	109.98155	7.47000	109.95963				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.39346				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.48500	7.48500	7.48500	109.54365				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.04054				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.31000	165.16870	2.31000	165.12957			3,234,000,000,000.00	1,400,000,000	1,070,000,000	
Total IV045 SPOT									3,234,000,000,000.00	1,400,000,000	1,070,000,000	
Total For IV045									3,234,000,000,000.00	1,400,000,000	1,070,000,000	
IV046 On 21/06/2022 Spot Bond					0.00000	100.55996				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	98.31300				0.00	0	100,000,000
Total IV050 SPOT										0.00	0	100,000,000
Total For IV050										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV100U SPOT										0.00	0	
Total For IV100U										0.00	0	
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV115U SPOT										0.00	0	
Total For IV115U										0.00	0	
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV125U SPOT										0.00	0	
Total For IV125U										0.00	0	
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV142U SPOT										0.00	0	
Total For IV142U										0.00	0	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV164U SPOT										0.00	0	
Total For IV164U										0.00	0	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV166U SPOT										0.00	0	
Total For IV166U										0.00	0	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV168U SPOT										0.00	0	
Total For IV168U										0.00	0	
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV170U SPOT										0.00	0	
Total For IV170U										0.00	0	
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV171U SPOT										0.00	0	
Total For IV171U										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.66500	167.58884	5.66500	167.53404				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	108.94100	10.00000	108.91100				0.00	0	
Total IVC005/JIBAR SPOT										0.00	0	
Total For IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	101.24075				0.00	0	
Total IVC034 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.65000	100.34099	10.65000	100.31270				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			5.96500	108.62244	5.96500	108.60500				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.36514				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.39754				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.37594				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.09228				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.61500	105.89707	5.61500	105.88113				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.03036				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.52906				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.18684				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.05035				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.26793				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.37747				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.19949				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.13488				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.18787				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	99.93429				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.68801				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.62796				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.01881				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	100.58373				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC156 On 22/04/2021 Spot Bond					0.00000	100.84722				0.00	240,000,000	120,000,000
Total IVC156 SPOT										0.00	240,000,000	120,000,000
Total For IVC156										0.00	240,000,000	120,000,000
IVC159 On 06/06/2023 Spot Bond					0.00000	101.20172				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	99.98559				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2020 Spot Bond					0.00000	99.93935				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	99.91515				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	100.39279				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	100.38403				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	101.10281				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	100.40747				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.14548				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.18153				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.19014				0.00	0	
Total IVC178 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.90851				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.90851				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.49682				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.50997				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC68U SPOT										0.00	0	
Total For IVC68U										0.00	0	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC80U SPOT										0.00	0	
Total For IVC80U										0.00	0	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC84U SPOT										0.00	0	
Total For IVC84U										0.00	0	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC85U SPOT										0.00	0	
Total For IVC85U										0.00	0	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC91U SPOT										0.00	0	
Total For IVC91U										0.00	0	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC95U SPOT										0.00	0	
Total For IVC95U										0.00	0	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC96U SPOT										0.00	0	
Total For IVC96U										0.00	0	
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC99U SPOT										0.00	0	
Total For IVC99U										0.00	0	
IVF86U On 18/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF86U SPOT										0.00	0	
Total For IVF86U										0.00	0	
IVZ010 On 17/09/2020 Spot Bond			3.85000	3.85000	3.85000	99.93675				0.00	0	
Total IVZ010 SPOT										0.00	0	
Total For IVZ010										0.00	0	
IVZ011 On 15/10/2020 Spot Bond			3.90000	3.90000	3.90000	99.63803				0.00	0	
Total IVZ011 SPOT										0.00	0	
Total For IVZ011										0.00	0	
IVZ012 On 22/10/2020 Spot Bond			3.90000	3.90000	3.90000	99.56383				0.00	0	
Total IVZ012 SPOT										0.00	0	
Total For IVZ012										0.00	0	
IVZ013 On 29/10/2020 Spot Bond			3.90000	3.90000	3.90000	99.48974				0.00	0	
Total IVZ013 SPOT										0.00	0	
Total For IVZ013										0.00	0	
IVZ014 On 05/11/2020 Spot Bond			3.90000	3.90000	3.90000	99.41576				0.00	0	
Total IVZ014 SPOT										0.00	0	
Total For IVZ014										0.00	0	
IVZ015 On 12/11/2020 Spot Bond			3.90000	3.90000	3.90000	99.34189				0.00	0	
Total IVZ015 SPOT										0.00	0	
Total For IVZ015										0.00	0	
IVZ016 On 19/11/2020 Spot Bond			3.95000	3.95000	3.95000	99.25882				0.00	0	
Total IVZ016 SPOT										0.00	0	
Total For IVZ016										0.00	0	
IVZ017 On 26/11/2020 Spot Bond			3.95000	3.95000	3.95000	99.18424				0.00	0	
Total IVZ017 SPOT										0.00	0	
Total For IVZ017										0.00	0	
IVZ018 On 03/12/2020 Spot Bond			3.95000	3.95000	3.95000	99.10978				0.00	0	
Total IVZ018 SPOT										0.00	0	
Total For IVZ018										0.00	0	
IVZ019 On 07/12/2020 Spot Bond			3.95000	3.95000	3.95000	99.06727				0.00	0	
Total IVZ019 SPOT										0.00	0	
Total For IVZ019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ020 On 11/12/2020 Spot Bond			3.95000	3.95000	3.95000	99.00359				0.00	0	
Total IVZ020 SPOT										0.00	0	
Total For IVZ020										0.00	0	
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JAS03U SPOT										0.00	0	
Total For JAS03U										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	99.91085				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	101.07304				0.00	0	6,200,00
Total KAP006 SPOT										0.00	0	6,200,00
Total For KAP006										0.00	0	6,200,00
KAP007 On 26/10/2021 Spot Bond			6.95000	107.44368	6.95000	107.42362				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP010 On 15/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP010 SPOT										0.00	0	
Total For KAP010										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.15571				0.00	0	25,400,00
Total KAP012 SPOT										0.00	0	25,400,00
Total For KAP012										0.00	0	25,400,00
KAP013 On 24/05/2022 Spot Bond					0.00000	97.63517				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.89824				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.42571				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.28275				0.00	0	
Total KAP016 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For KAP016									0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.48966			0.00	0	
Total KAP11 SPOT									0.00	0	
Total For KAP11									0.00	0	
KW01 On 31/10/2027 Spot Bond			8.55500	131.07583	8.55500	131.04600			0.00	0	
Total KW01 SPOT									0.00	0	
Total For KW01									0.00	0	
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total LB41U SPOT									0.00	0	
Total For LB41U									0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	95.34146			0.00	0	
Total LBK15 SPOT									0.00	0	
Total For LBK15									0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	91.56231			0.00	0	
Total LBK18 SPOT									0.00	0	
Total For LBK18									0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.43000	108.85549	6.43000	108.83666			0.00	0	
Total LBK20 SPOT									0.00	0	
Total For LBK20									0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	92.84851			0.00	0	
Total LBK23 SPOT									0.00	0	
Total For LBK23									0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.45000	107.26576	9.45000	107.23870			0.00	0	808,716,70
Total LBK24 SPOT									0.00	0	808,716,70
Total For LBK24									0.00	0	808,716,70
LBK26 On 23/03/2021 Spot Bond					0.00000	95.74984			0.00	0	
Total LBK26 SPOT									0.00	0	
Total For LBK26									0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	93.35784			0.00	0	
Total LBK27 SPOT									0.00	0	
Total For LBK27									0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.40500	94.62074	12.40500	94.58981			0.00	0	
Total LBK28 SPOT									0.00	0	
Total For LBK28									0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.52000	103.13759	9.52000	103.11138		19,992,000,000,000.00	2,100,000,000	1,050,000,00	

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 LBK29 SPOT									19,992,000,000,000.00	2,100,000,000	1,050,000,000
Total For LBK29									19,992,000,000,000.00	2,100,000,000	1,050,000,000
LBK30 On 20/09/2021 Spot Bond					0.00000	92.78777			0.00	0	
Total LBK30 SPOT									0.00	0	
Total For LBK30									0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	90.72947			0.00	0	
Total LBK31 SPOT									0.00	0	
Total For LBK31									0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.55679			0.00	0	
Total LBK32 SPOT									0.00	0	
Total For LBK32									0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.62703			0.00	0	
Total LBK33 SPOT									0.00	0	
Total For LBK33									0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.80030			0.00	2,000,000,000	1,000,000,000
Total LBK35 SPOT									0.00	2,000,000,000	1,000,000,000
Total For LBK35									0.00	2,000,000,000	1,000,000,000
LBK37 On 25/06/2024 Spot Bond					0.00000	92.97225			0.00	0	
Total LBK37 SPOT									0.00	0	
Total For LBK37									0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	82.01147			0.00	220,000,000	110,000,000
Total LBK38 SPOT									0.00	220,000,000	110,000,000
Total For LBK38									0.00	220,000,000	110,000,000
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total LBK39U SPOT									0.00	0	
Total For LBK39U									0.00	0	
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total LBK40U SPOT									0.00	0	
Total For LBK40U									0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.42232			0.00	0	
Total LGL05 SPOT									0.00	0	
Total For LGL05									0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.00000	112.59630	6.00000	112.57812			0.00	0	2,510,300,000
Total LGL06 SPOT									0.00	0	2,510,300,000
Total For LGL06									0.00	0	2,510,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL07 On 04/10/2022 Spot Bond					0.00000	102.85156				0.00	0	9,800,00
Total LGL07 SPOT										0.00	0	9,800,00
Total For LGL07										0.00	0	9,800,00
LGL08 On 28/02/2023 Spot Bond					0.00000	100.76064				0.00	0	30,000,00
Total LGL08 SPOT										0.00	0	30,000,00
Total For LGL08										0.00	0	30,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	100.42432				0.00	0	61,300,00
Total LGL09 SPOT										0.00	0	61,300,00
Total For LGL09										0.00	0	61,300,00
LGL10 On 08/10/2025 Spot Bond					0.00000	100.36212				0.00	0	4,000,00
Total LGL10 SPOT										0.00	0	4,000,00
Total For LGL10										0.00	0	4,000,00
LGL11 On 09/09/2026 Spot Bond					0.00000	100.12878				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHC17U On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC17U SPOT										0.00	0	
Total For LHC17U										0.00	0	
LHC18U On 17/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC18U SPOT										0.00	0	
Total For LHC18U										0.00	0	
LHC19U On 08/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC19U SPOT										0.00	0	
Total For LHC19U										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	100.88701				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	100.74879				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.87733				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	100.17865				0.00	0	
Total LHL29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.03801				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.45435				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.46632				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.37512				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.38976				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.40074				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 22/09/2020 Spot Bond					0.00000	99.93630				0.00	0	
Total MAQ190 SPOT										0.00	0	
Total For MAQ190										0.00	0	
MBC29 On 02/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MBC29U SPOT										0.00	0	
Total For MBC29U										0.00	0	
MBC30 On 09/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MBC30U SPOT										0.00	0	
Total For MBC30U										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.33587				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.43699				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.22562				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2020 Spot Bond					0.00000	101.02109				0.00	0	
Total MBF064 SPOT										0.00	0	
Total For MBF064										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.66222				0.00	0	20,000,000,00
Total MBF065 SPOT										0.00	0	20,000,000,00
Total For MBF065										0.00	0	20,000,000,00
MBP03: On 02/11/2022 Spot Bond					0.00000	100.63039				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03: On 23/02/2021 Spot Bond					0.00000	100.42000				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.31262				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.93017				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.72575				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.73508				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	101.09358				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.11519				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	99.92348				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 26/02/2024 Spot Bond					0.00000	100.27827				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	101.09360				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.11522				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.29831				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.02410				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.77500	102.60299	4.77500	102.57017				0.00	0	3,200,00
Total MMIG02 SPOT										0.00	0	3,200,00
Total For MMIG02										0.00	0	3,200,00
MMIG0 On 12/08/2025 Spot Bond			7.51000	7.51000	7.51000	116.37246				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.51000	110.58824	5.51000	110.57191				0.00	0	1,060,000,00
Total MMIG05 SPOT										0.00	0	1,060,000,00
Total For MMIG05										0.00	0	1,060,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.85285				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	96.89334				0.00	0	32,500,00
Total MMIG07 SPOT										0.00	0	32,500,00
Total For MMIG07										0.00	0	32,500,00
MML01 On 10/12/2026 Spot Bond					0.00000	97.91415				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.11500	108.14783	8.11500	108.12433				0.00	0	
Total MML02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.14157				0.00	2,000,000,000	2,000,000,000
Total MTN07 SPOT										0.00	2,000,000,000	2,000,000,000
Total For MTN07										0.00	2,000,000,000	2,000,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	101.08502				0.00	0	
Total MTN08 SPOT										0.00	0	
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.58952				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.69932				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	99.92574				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.73984				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	97.86729				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.51394				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.53346				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.38783				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.16580				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.60408				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.14174				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.90208				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.54622				0.00	0	130,000,00
Total MTN21 SPOT										0.00	0	130,000,00
Total For MTN21										0.00	0	130,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.88775				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.06500	103.09603	8.06500	101.96421				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.95431				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.56305				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA1U SPOT										0.00	0	
Total For MWA1U										0.00	0	
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA2U SPOT										0.00	0	
Total For MWA2U										0.00	0	
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA3U SPOT										0.00	0	
Total For MWA3U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA4U SPOT										0.00	0	
Total For MWA4U										0.00	0	
MWAR(On 22/02/2021 Spot Bond					0.00000	100.35635				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.35015				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.35015				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.20386				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/09/2020 Spot Bond					0.00000	99.93698				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	99.96943				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	99.92614				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	99.90320				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	100.32251				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	99.93662				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	99.91676				0.00	0	
Total N7C25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	99.89996				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	99.88456				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.57000	108.13349	5.57000	108.11735				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.05000	111.69954	6.05000	111.68146				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.99500	108.11645	8.99500	108.09061				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.22314				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.85686				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.70681				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.82294				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.74102				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			5.16500	103.40645	5.16500	103.39196				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.35000	101.93325	5.35000	101.91862				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12/On 19/03/2021 Spot Bond			9.38000	99.95019	9.38000	99.92530				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13/On 19/03/2024 Spot Bond			5.61500	112.87834	5.61500	112.86136				0.00	0	21,580,00
Total NBK13A SPOT										0.00	0	21,580,00
Total For NBK13A										0.00	0	21,580,00
NBK14/On 25/06/2021 Spot Bond			4.47000	105.73041	4.47000	105.71765		89,400,000,000,000.00		20,000,000,000	10,025,000,00	
Total NBK14A SPOT								89,400,000,000,000.00		20,000,000,000	10,025,000,00	
Total For NBK14A								89,400,000,000,000.00		20,000,000,000	10,025,000,00	
NBK15/On 11/02/2022 Spot Bond			4.91500	106.05459	4.91500	106.04060				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/On 12/02/2025 Spot Bond			6.45500	112.19357	6.45500	112.17420				0.00	0	149,200,00
Total NBK16A SPOT										0.00	0	149,200,00
Total For NBK16A										0.00	0	149,200,00
NBK17/On 22/04/2026 Spot Bond			6.88500	118.04671	6.88500	118.02488				0.00	0	1,290,000,00
Total NBK17A SPOT										0.00	0	1,290,000,00
Total For NBK17A										0.00	0	1,290,000,00
NBK19/On 01/06/2022 Spot Bond			5.44500	109.57191	5.44500	109.55583				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/On 01/06/2026 Spot Bond			6.87500	119.25557	6.87500	119.23355				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20/On 25/06/2021 Spot Bond					0.00000	101.44203				0.00	7,480,000,000	3,740,000,00
Total NBK20B SPOT										0.00	7,480,000,000	3,740,000,00
Total For NBK20B										0.00	7,480,000,000	3,740,000,00
NBK21/On 21/07/2027 Spot Bond			7.48500	118.25820	7.48500	118.23460				0.00	0	230,000,00
Total NBK21A SPOT										0.00	0	230,000,00
Total For NBK21A										0.00	0	230,000,00
NBK22/On 19/11/2022 Spot Bond			5.43000	112.67951	5.43000	112.66311				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK23/ On 19/11/2025 Spot Bond			6.60000	121.14745	6.60000	121.12608				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			7.64000	121.50918	7.64000	121.48442				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.51893				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.01000	5.01000	5.01000	113.57982				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.06914				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	24.66547	100.00000	24.61118				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.14911				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			7.82500	118.86191	7.82500	118.83711				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			5.73000	112.43604	5.73000	112.41879				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	100.51798				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			6.98500	118.04321	6.98500	118.02119				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			5.57500	113.11173	5.57500	113.09483				0.00	0	
Total NBK30A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	101.01692				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31I On 09/11/2023 Spot Bond			5.70000	113.87852	5.70000	113.86113				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.79824				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	100.86018				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	103.03561				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.23866				0.00	0	10,000,00
Total NBK36B SPOT										0.00	0	10,000,00
Total For NBK36B										0.00	0	10,000,00
NBK38I On 02/08/2021 Spot Bond					0.00000	101.10939				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.79000	9.79000	9.79000	68.09169				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.24401				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.97641				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.11615				0.00	0	80,000,00
Total NBK43B SPOT										0.00	0	80,000,00
Total For NBK43B										0.00	0	80,000,00
NBK44I On 15/02/2021 Spot Bond					0.00000	100.64146				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.64580				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.49860				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.07256				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.61379				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.07958				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	99.36977				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.97865				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.26631				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.08262				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.37740				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	101.16215				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.62324				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.81275				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.00064				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.76096				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	99.57323				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.22048				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.92762				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			8.96000	104.93745	8.96000	104.91247				0.00	0	70,000,00
Total NCLN83 SPOT										0.00	0	70,000,00
Total For NCLN83										0.00	0	70,000,00
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.92829				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.99500	104.33034	8.99500	104.30539				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.92762				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.92643				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.92508				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NCLN9 On 20/09/2020 Spot Bond					0.00000	99.92752				0.00	0	
Total NCLN94 SPOT										0.00	0	
Total For NCLN94										0.00	0	
NDAL0 On 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NDAL01 SPOT										0.00	0	
Total For NDAL01										0.00	0	
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED01U SPOT										0.00	0	
Total For NED01U										0.00	0	
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED02U SPOT										0.00	0	
Total For NED02U										0.00	0	
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED03U SPOT										0.00	0	
Total For NED03U										0.00	0	
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED04U SPOT										0.00	0	
Total For NED04U										0.00	0	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED05U SPOT										0.00	0	
Total For NED05U										0.00	0	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED06U SPOT										0.00	0	
Total For NED06U										0.00	0	
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED07U SPOT										0.00	0	
Total For NED07U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED08U SPOT										0.00	0	
Total For NED08U										0.00	0	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED09U SPOT										0.00	0	
Total For NED09U										0.00	0	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED10U SPOT										0.00	0	
Total For NED10U										0.00	0	
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED11U SPOT										0.00	0	
Total For NED11U										0.00	0	
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED12U SPOT										0.00	0	
Total For NED12U										0.00	0	
NED13 On 02/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED13U SPOT										0.00	0	
Total For NED13U										0.00	0	
NED14 On 05/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED14U SPOT										0.00	0	
Total For NED14U										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.94973				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.46555				0.00	0	10,906,80
Total NEDT1B SPOT										0.00	0	10,906,80
Total For NEDT1B										0.00	0	10,906,80
NET53 On 17/04/2021 Spot Bond					0.00000	100.93660				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	103.54197				0.00	0	50,000,00
Total NGL01 SPOT										0.00	0	50,000,00
Total For NGL01										0.00	0	50,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	100.37223				0.00	0	
Total NGL01G SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.72133				0.00	0	120,000,00
Total NGL02 SPOT										0.00	0	120,000,00
Total For NGL02										0.00	0	120,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	100.66343				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	100.53481				0.00	0	103,200,00
Total NGL04 SPOT										0.00	0	103,200,00
Total For NGL04										0.00	0	103,200,00
NGL05 On 26/07/2023 Spot Bond					0.00000	100.22928				0.00	0	1,300,000,00
Total NGL05 SPOT										0.00	0	1,300,000,00
Total For NGL05										0.00	0	1,300,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	101.27377				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.11394				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	101.66152				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	107.25819				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	99.87882				0.00	0	100,000,00
Total NGLT1B SPOT										0.00	0	100,000,00
Total For NGLT1B										0.00	0	100,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	101.60104				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	100.05241				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	96.74145				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	101.05457				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	108.94100	10.00000	108.91100				0.00	0	
Total NHM001/JIBAR SPOT										0.00	0	
Total For NHM001/JIBAR										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	104.64879	13.50000	104.61164				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.82209				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.32933				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.09069				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.46536				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.03868				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.47460				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.03607				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.78245				0.00	0	119,400,00
Total NHM016 SPOT										0.00	0	119,400,00
Total For NHM016										0.00	0	119,400,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 26/02/2021 Spot Bond					0.00000	100.34519				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	100.44578				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.46018				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.46000	5.46000	5.46000	193.71154				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.37500	4.37500	4.37500	182.34126				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.54000	3.54000	3.54000	138.86705				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.50000	3.50000	3.50000	105.03299				0.00	0	500,000,00
Total NI29 SPOT										0.00	0	500,000,00
Total For NI29										0.00	0	500,000,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.53000	5.53000	5.53000	94.42874				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.64500	3.64500	3.64500	138.26808				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			4.03500	4.03500	4.03500	136.06918				0.00	0	
Total NILB13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NILB13									0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.51500	4.51500	4.51500	180.66324			0.00	0	
Total NILB14 SPOT									0.00	0	
Total For NILB14									0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.96500	175.44310	4.96500	175.38900			0.00	0	
Total NILB15 SPOT									0.00	0	
Total For NILB15									0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.49500	94.89412	5.49500	94.86360			0.00	0	
Total NILB17 SPOT									0.00	0	
Total For NILB17									0.00	0	
NN010 On 01/10/2020 Spot Bond					0.00000	101.04145			0.00	0	2,000,000,00
Total NN010 SPOT									0.00	0	2,000,000,00
Total For NN010									0.00	0	2,000,000,00
NN011 On 23/06/2021 Spot Bond					0.00000	99.91617			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	102.92925			0.00	0	
Total NN014 SPOT									0.00	0	
Total For NN014									0.00	0	
NN015 On 20/09/2020 Spot Bond					0.00000	101.08164			0.00	0	
Total NN015 SPOT									0.00	0	
Total For NN015									0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	102.32357			0.00	0	
Total NN016 SPOT									0.00	0	
Total For NN016									0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.81000			0.00	0	
Total NN019 SPOT									0.00	0	
Total For NN019									0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	128.52976			0.00	0	
Total NN02 SPOT									0.00	0	
Total For NN02									0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.96892			0.00	0	
Total NN022 SPOT									0.00	0	
Total For NN022									0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	103.10693			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN028U SPOT										0.00	0	
Total For NN028U										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.35071				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.98837				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.87769				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	101.02956				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.31142				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.35633				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.59881				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	113.79751				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.60899				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN048 On 03/03/2023 Spot Bond					0.00000	113.62765				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	112.76144				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.02845				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	104.55898				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.44065				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.76409				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	101.51808				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.03017				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN09U SPOT										0.00	0	
Total For NN09U										0.00	0	
NNF011 On 19/01/2021 Spot Bond					0.00000	117.55000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	101.25385				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	101.55000				0.00	0	
Total NNF013 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	101.51000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	103.21000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	102.10000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	86.55968				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	86.55968				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	121.81345				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	109.77213				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF07 On 20/09/2020 Spot Bond					0.00000	126.62635				0.00	0	
Total NNF07 SPOT										0.00	0	
Total For NNF07										0.00	0	
NNF08 On 22/09/2020 Spot Bond					0.00000	126.47651				0.00	0	
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.24341				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	113.29502				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.34643				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.34712				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.32516				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.26203				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.51208				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.37210				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.35642				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.28995				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.66241				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.29924				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.10000	116.69998	6.10000	116.68093				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			3.17600	192.51146	3.17600	192.46130				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			9.16500	121.13556	9.16500	121.10591				0.00	0	26,413,30
Total NRA028 SPOT										0.00	0	26,413,30
Total For NRA028										0.00	0	26,413,30
NRA021 On 30/11/2028 Spot Bond			100.00000	15.70967	100.00000	15.67491				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NSN971 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NSN97U SPOT										0.00	0	
Total For NSN97U										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.49319				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.60800				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.02015				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	101.41218				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.11371				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.19701				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.02565				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.02598				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	99.93767				0.00	0	
Total NTC29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For 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	100.08560				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.87318				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.30000	107.11740	5.30000	107.10218				0.00	0	1,500,000,00
Total OML06 SPOT										0.00	0	1,500,000,00
Total For OML06										0.00	0	1,500,000,00
OML07 On 19/03/2025 Spot Bond			7.17500	114.27692	7.17500	114.25503				0.00	0	1,534,200,00
Total OML07 SPOT										0.00	0	1,534,200,00
Total For OML07										0.00	0	1,534,200,00
OML08 On 14/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total OML08 SPOT										0.00	0	
Total For OML08										0.00	0	
OML09 On 14/09/2022 Spot Bond			5.50000	110.14597	5.50000	110.12947				0.00	0	1,006,400,00
Total OML09 SPOT										0.00	0	1,006,400,00
Total For OML09										0.00	0	1,006,400,00
OML10 On 14/09/2025 Spot Bond			7.50000	115.88030	7.50000	115.85673				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	97.11106				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAJ1U SPOT										0.00	0	
Total For PBAJ1U										0.00	0	
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAV1U SPOT										0.00	0	
Total For PBAV1U										0.00	0	
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PBBJ1U SPOT										0.00	0	
Total For PBBJ1U										0.00	0	
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBDJ1U SPOT										0.00	0	
Total For PBDJ1U										0.00	0	
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBGJ1U SPOT										0.00	0	
Total For PBGJ1U										0.00	0	
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJC1U SPOT										0.00	0	
Total For PBJC1U										0.00	0	
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJJ1U SPOT										0.00	0	
Total For PBJJ1U										0.00	0	
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKJ1U SPOT										0.00	0	
Total For PBKJ1U										0.00	0	
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKS1U SPOT										0.00	0	
Total For PBKS1U										0.00	0	
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKX1U SPOT										0.00	0	
Total For PBKX1U										0.00	0	
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLS1U SPOT										0.00	0	
Total For PBLS1U										0.00	0	
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLT1U SPOT										0.00	0	
Total For PBLT1U										0.00	0	
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUC1U SPOT										0.00	0	
Total For PBUC1U										0.00	0	
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUJ1U SPOT										0.00	0	
Total For PBUJ1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBVJ1U SPOT										0.00	0	
Total For PBVJ1U										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.08141				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.08384				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	108.94100	10.00000	108.91100				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PMM46U SPOT										0.00	0	
Total For PMM46U										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.28931				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	101.08129				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.58549				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.27900				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.40071				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.45190				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.45920				0.00	0	
Total PRE2C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.46651			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.12000	119.33663	7.21500	118.79292			999,290,028,248,000.00	2,106,641,857,900	1,628,883,245,50
Total R186 SPOT									19,290,028,248,000.00	106,641,857,900	628,883,245,50
Total For R186									19,290,028,248,000.00	106,641,857,900	628,883,245,50
R197 On 07/12/2023 Spot Bond			1.98000	313.08313	1.97600	313.04849			102,712,500,000,000.00	51,875,000,000	47,664,355,80
Total R197 SPOT									12,712,500,000,000.00	51,875,000,000	47,664,355,80
Total For R197									12,712,500,000,000.00	51,875,000,000	47,664,355,80
R202 On 07/12/2033 Spot Bond			4.46000	214.39618	4.46000	214.33294			133,800,000,000,000.00	30,000,000,000	256,131,300,00
Total R202 SPOT									13,800,000,000,000.00	30,000,000,000	256,131,300,00
Total For R202									13,800,000,000,000.00	30,000,000,000	256,131,300,00
R2023 On 28/02/2023 Spot Bond			4.41000	108.04597	4.45000	107.93645			761,230,323,378,000.00	172,614,585,800	913,932,315,80
Total R2023 SPOT									1,230,323,378,000.00	172,614,585,800	913,932,315,80
Total For R2023									1,230,323,378,000.00	172,614,585,800	913,932,315,80
R2030 On 31/01/2030 Spot Bond			9.33500	92.80782	9.33500	92.78482			386,646,823,747,000.00	1,112,656,328,200	1,712,031,296,90
Total R2030 SPOT									16,646,823,747,000.00	112,656,328,200	712,031,296,90
Total For R2030									16,646,823,747,000.00	112,656,328,200	712,031,296,90
R2032 On 31/03/2032 Spot Bond			10.26500	90.38146	10.26500	90.35674			267,241,504,000,000.00	1,292,473,600,000	720,091,085,10
Total R2032 SPOT									17,241,504,000,000.00	292,473,600,000	720,091,085,10
Total For R2032									17,241,504,000,000.00	292,473,600,000	720,091,085,10
R2035 On 28/02/2035 Spot Bond			10.98500	85.29360	10.98500	85.26840			723,021,392,833,000.00	156,852,197,800	1,215,475,467,50
Total R2035 SPOT									13,021,392,833,000.00	156,852,197,800	215,475,467,50
Total For R2035									13,021,392,833,000.00	156,852,197,800	215,475,467,50
R2037 On 31/01/2037 Spot Bond			11.24500	80.74763	11.24500	80.72362			404,915,807,272,500.00	391,722,170,500	1,234,912,008,40
Total R2037 SPOT									14,915,807,272,500.00	391,722,170,500	234,912,008,40
Total For R2037									14,915,807,272,500.00	391,722,170,500	234,912,008,40
R2040 On 31/01/2040 Spot Bond			11.41000	82.49015	11.41000	82.46527			322,728,390,752,000.00	817,066,467,200	1,005,662,161,40
Total R2040 SPOT									22,728,390,752,000.00	817,066,467,200	1,005,662,161,40
Total For R2040									22,728,390,752,000.00	817,066,467,200	1,005,662,161,40
R2044 On 31/01/2044 Spot Bond			11.49000	79.02307	11.49000	78.99909			948,193,866,000,000.00	82,523,400,000	1,221,269,385,70
Total R2044 SPOT									18,193,866,000,000.00	82,523,400,000	221,269,385,70
Total For R2044									18,193,866,000,000.00	82,523,400,000	221,269,385,70
R2048 On 28/02/2048 Spot Bond			11.45500	77.89592	11.45500	77.87196			030,283,492,000,000.00	1,923,202,400,000	1,145,606,471,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R2048 SPOT									10,283,492,000,000.00	923,202,400,000	145,606,471,200
Total For R2048									10,283,492,000,000.00	923,202,400,000	145,606,471,200
R208 On 31/03/2021 Spot Bond			3.55000	104.81601	3.75000	104.69849			899,925,000,000,000.00	253,500,000,000	574,570,500,000
Total R208 SPOT									19,925,000,000,000.00	253,500,000,000	574,570,500,000
Total For R208									19,925,000,000,000.00	253,500,000,000	574,570,500,000
R209 On 31/03/2036 Spot Bond			10.79000	69.04385	10.84500	68.72079			030,279,800,846,000.00	373,519,907,400	667,190,900,200
Total R209 SPOT									10,279,800,846,000.00	373,519,907,400	667,190,900,200
Total For R209									10,279,800,846,000.00	373,519,907,400	667,190,900,200
R210 On 31/03/2028 Spot Bond			3.66500	191.18466	3.66500	191.13233			0.00	0	46,356,700,000
Total R210 SPOT									0.00	0	46,356,700,000
Total For R210									0.00	0	46,356,700,000
R212 On 31/01/2022 Spot Bond			0.81000	168.51981	0.81000	168.48671			23,758,110,000,000.00	29,331,000,000	46,141,800,000
Total R212 SPOT									23,758,110,000,000.00	29,331,000,000	46,141,800,000
Total For R212									23,758,110,000,000.00	29,331,000,000	46,141,800,000
R213 On 28/02/2031 Spot Bond			9.74000	82.60037	9.79500	82.26666			162,932,668,000,000.00	16,728,200,000	461,055,714,100
Total R213 SPOT									12,932,668,000,000.00	16,728,200,000	461,055,714,100
Total For R213									12,932,668,000,000.00	16,728,200,000	461,055,714,100
R214 On 28/02/2041 Spot Bond			11.13000	63.23771	11.13000	63.21879			344,115,559,470,000.00	300,459,619,000	774,859,178,300
Total R214 SPOT									14,115,559,470,000.00	300,459,619,000	774,859,178,300
Total For R214									14,115,559,470,000.00	300,459,619,000	774,859,178,300
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC001U SPOT									0.00	0	
Total For RC001U									0.00	0	
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC003U SPOT									0.00	0	
Total For RC003U									0.00	0	
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC004U SPOT									0.00	0	
Total For RC004U									0.00	0	
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC005U SPOT									0.00	0	
Total For RC005U									0.00	0	
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC006U SPOT									0.00	0	
Total For RC006U									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
RC007\ On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC007U SPOT										0.00	0	
Total For RC007U										0.00	0	
RC008\ On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC008U SPOT										0.00	0	
Total For RC008U										0.00	0	
RC009\ On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC009U SPOT										0.00	0	
Total For RC009U										0.00	0	
RC010\ On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC010U SPOT										0.00	0	
Total For RC010U										0.00	0	
RC011\ On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC011U SPOT										0.00	0	
Total For RC011U										0.00	0	
RC018\ On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC018U SPOT										0.00	0	
Total For RC018U										0.00	0	
RC021\ On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC021U SPOT										0.00	0	
Total For RC021U										0.00	0	
RC022\ On 21/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC022U SPOT										0.00	0	
Total For RC022U										0.00	0	
RC023\ On 27/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC023U SPOT										0.00	0	
Total For RC023U										0.00	0	
RDF02\ On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF02U SPOT										0.00	0	
Total For RDF02U										0.00	0	
RDF06\ On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF06U SPOT										0.00	0	
Total For RDF06U										0.00	0	
RDF07\ On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF07U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDF07U										0.00	0	
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF08U SPOT										0.00	0	
Total For RDF08U										0.00	0	
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF09U SPOT										0.00	0	
Total For RDF09U										0.00	0	
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF10U SPOT										0.00	0	
Total For RDF10U										0.00	0	
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF11U SPOT										0.00	0	
Total For RDF11U										0.00	0	
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF12U SPOT										0.00	0	
Total For RDF12U										0.00	0	
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF13U SPOT										0.00	0	
Total For RDF13U										0.00	0	
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF14U SPOT										0.00	0	
Total For RDF14U										0.00	0	
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF15U SPOT										0.00	0	
Total For RDF15U										0.00	0	
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF16U SPOT										0.00	0	
Total For RDF16U										0.00	0	
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF17U SPOT										0.00	0	
Total For RDF17U										0.00	0	
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF18U SPOT										0.00	0	
Total For RDF18U										0.00	0	
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDF19U SPOT										0.00	0	
Total For RDF19U										0.00	0	
RDF26I On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF26U SPOT										0.00	0	
Total For RDF26U										0.00	0	
RDF27I On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF27U SPOT										0.00	0	
Total For RDF27U										0.00	0	
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.95781				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.21741				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.09886				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.67476				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.00207				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.64559				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.43389				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.39235				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.13550				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.50382				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	99.79375				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	99.92036				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.91630				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	101.22906				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.38925				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	98.59619				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.46511				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.38241				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.02601				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.61460				0.00	40,000,000	20,000,00
Total RED121 SPOT										0.00	40,000,000	20,000,00
Total For RED121										0.00	40,000,000	20,000,00
RED30 On 16/09/2021 Spot Bond					0.00000	99.99998				0.00	0	
Total RED301 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.22212				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.10120				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	100.14267				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.76658				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.99004				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES04U SPOT										0.00	0	
Total For RES04U										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.51808				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.03124				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.49368				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES42U SPOT										0.00	0	
Total For RES42U										0.00	0	
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES44U SPOT										0.00	0	
Total For RES44U										0.00	0	
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES46U SPOT										0.00	0	
Total For RES46U										0.00	0	
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES47U SPOT										0.00	0	
Total For RES47U										0.00	0	
RES48I On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES48U SPOT										0.00	0	
Total For RES48U										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.77300				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.24000	106.77532	5.24000	106.76023				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.10000	112.41499	6.10000	112.39654				0.00	0	1,256,077,90
Total RW23 SPOT										0.00	0	1,256,077,90
Total For RW23										0.00	0	1,256,077,90
RW28 On 10/12/2028 Spot Bond			11.66500	95.35043	11.66500	95.32089				0.00	0	780,000,00
Total RW28 SPOT										0.00	0	780,000,00
Total For RW28										0.00	0	780,000,00
SBK12/ On 25/11/2020 Spot Bond			10.00000	108.94100	10.00000	108.91100				0.00	0	
Total SBK12/R157 SPOT										0.00	0	
Total For SBK12/R157										0.00	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	101.07649				0.00	0	818,400,00
Total SBK18 SPOT										0.00	0	818,400,00
Total For SBK18										0.00	0	818,400,00
SBK23 On 28/05/2022 Spot Bond			5.72000	112.81016	5.72000	112.79287				0.00	0	2,090,000,00
Total SBK23 SPOT										0.00	0	2,090,000,00
Total For SBK23										0.00	0	2,090,000,00
SBK24 On 19/10/2020 Spot Bond					0.00000	101.40609				0.00	0	
Total SBK24 SPOT										0.00	0	
Total For SBK24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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	102.01626			0.00	0	
Total SBK25 SPOT									0.00	0	
Total For SBK25									0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.52000	108.78288	5.52000	108.76670			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.68948			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.89282			0.00	0	
Total SBS18 SPOT									0.00	0	
Total For SBS18									0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.24000	106.80409	4.24000	106.79184			0.00	0	70,000,00
Total SBS19 SPOT									0.00	0	70,000,00
Total For SBS19									0.00	0	70,000,00
SBS20 On 15/05/2026 Spot Bond			6.37500	120.63164	6.37500	120.61108			0.00	0	90,000,00
Total SBS20 SPOT									0.00	0	90,000,00
Total For SBS20									0.00	0	90,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	105.49108			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.19500	116.06117	5.19500	116.04499			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.47500	110.64646	6.47500	110.62731			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.95000	117.61630	6.95000	117.59434			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.47000	116.39965	5.47000	116.38258			0.00	0	
Total SBS34 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.71500	114.09701	5.71500	114.07953				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.23500	110.79855	8.23500	110.77425				0.00	0	200,000,00
Total SBS39 SPOT										0.00	0	200,000,00
Total For SBS39										0.00	0	200,000,00
SBS4 On 16/11/2021 Spot Bond			4.08000	107.97199	4.08000	107.96014				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	100.69299				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.64000	114.27771	4.64000	114.26346				0.00	0	500,000,00
Total SBS41 SPOT										0.00	0	500,000,00
Total For SBS41										0.00	0	500,000,00
SBS42 On 12/11/2025 Spot Bond			6.09500	123.52423	6.09500	123.50408				0.00	0	50,000,00
Total SBS42 SPOT										0.00	0	50,000,00
Total For SBS42										0.00	0	50,000,00
SBS43 On 12/11/2027 Spot Bond			7.08000	124.45203	7.08000	124.42851				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.98519				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.67500	114.41775	4.67500	114.40338				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.72812				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.96898				0.00	0	390,000,00
Total SBS49 SPOT										0.00	0	390,000,00
Total For SBS49										0.00	0	390,000,00
SBS50 On 31/01/2022 Spot Bond			4.25500	108.07139	4.25500	108.05902				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.13500	5.13500	5.13500	115.43792				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.39368				0.00	0	50,000,00
Total SBS52 SPOT										0.00	0	50,000,00
Total For SBS52										0.00	0	50,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	104.78836				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.64816				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.39000	109.89824	4.39000	109.88521				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.47570				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.99413				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS59 On 09/10/2020 Spot Bond					0.00000	101.01131				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.68502				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.52914				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.56950				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS64 On 31/01/2029 Spot Bond					0.00000	103.02629				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.74615				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.62131				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.41785				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.07851				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.21362				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.87600	304.96511	2.87600	304.88813				0.00	0	1,074,000,00
Total SBSI11 SPOT										0.00	0	1,074,000,00
Total For SBSI11										0.00	0	1,074,000,00
SBSI14 On 07/12/2033 Spot Bond			5.51000	5.51000	5.51000	192.74562				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	105.91210				0.00	0	7,654,20
Total SBT101 SPOT										0.00	0	7,654,20
Total For SBT101										0.00	0	7,654,20
SBT102 On 30/09/2022 Spot Bond					0.00000	104.45188				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.63933				0.00	0	1,000,000,00
Total SBT103 SPOT										0.00	0	1,000,000,00
Total For SBT103										0.00	0	1,000,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	103.52275				0.00	0	613,200,00
Total SBT201 SPOT										0.00	0	613,200,00

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 SBT201										0.00	0	613,200,00
SBT202 On 03/12/2023 Spot Bond					0.00000	96.53247				0.00	0	1,000,000,00
Total SBT202 SPOT										0.00	0	1,000,000,00
Total For SBT202										0.00	0	1,000,000,00
SBT203 On 03/12/2023 Spot Bond			6.55000	113.96203	6.55000	113.94196				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.10156				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	94.71996				0.00	0	500,000,00
Total SBT206 SPOT										0.00	0	500,000,00
Total For SBT206										0.00	0	500,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	99.90602				0.00	0	1,210,000,00
Total SBT207 SPOT										0.00	0	1,210,000,00
Total For SBT207										0.00	0	1,210,000,00
SGI004 On 20/01/2021 Spot Bond					0.00000	101.77522				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.77971				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.78395				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SHS11U On 25/11/2020 Spot Bond			10.00000	108.94100	10.00000	108.91100				0.00	0	
Total SHS11U/JIBAR SPOT										0.00	0	
Total For SHS11U/JIBAR										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.09932				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.45824				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.41578				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.43951				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.69173				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.47860				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.48018				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.48432				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.44363				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.55347				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.51517				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.53315				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.51681				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT02 On 12/04/2021 Spot Bond					0.00000	101.69416				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.30000	117.85663	6.30000	117.83665				0.00	0	4,053,700,00
Total SNT03 SPOT										0.00	0	4,053,700,00
Total For SNT03										0.00	0	4,053,700,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.53953				0.00	0	68,200,00
Total SNT04 SPOT										0.00	0	68,200,00
Total For SNT04										0.00	0	68,200,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	95.79970				0.00	310,000,000	5,460,000,00
Total SOLB01 SPOT										0.00	310,000,000	5,460,000,00
Total For SOLB01										0.00	310,000,000	5,460,000,00
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.60382				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.14874				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.36053				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.38561				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.29886				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.01386				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.09130				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	99.97288				0.00	0	
Total SPG007 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.13921				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	101.08553				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	100.83343				0.00	0	
Total SPGC01 SPOT										0.00	0	
Total For SPGC01										0.00	0	
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS039U SPOT										0.00	0	
Total For SS039U										0.00	0	
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS046U SPOT										0.00	0	
Total For SS046U										0.00	0	
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS052U SPOT										0.00	0	
Total For SS052U										0.00	0	
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS053U SPOT										0.00	0	
Total For SS053U										0.00	0	
SS054L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS054U SPOT										0.00	0	
Total For SS054U										0.00	0	
SS055L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS055U SPOT										0.00	0	
Total For SS055U										0.00	0	
SS056L On 13/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS056U SPOT										0.00	0	
Total For SS056U										0.00	0	
SS057L On 22/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS057U SPOT										0.00	0	
Total For SS057U										0.00	0	
SS058L On 19/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SS058U SPOT										0.00	0	
Total For SS058U										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.18634				0.00	0	800,000,00
Total SSA07 SPOT										0.00	0	800,000,00
Total For SSA07										0.00	0	800,000,00
SSN00 On 31/03/2021 Spot Bond			5.11500	103.98541	5.11500	103.97105				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.11500	103.98541	5.11500	103.97105				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.20000	4.20000	4.20000	135.15097				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.19000	118.95267	7.19000	118.92971				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.28500	85.24226	9.28500	85.22089				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	96.48024				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 17/11/2020 Spot Bond					0.00000	100.45983				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.25946				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	101.27719				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.04897				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 13/10/2023 Spot Bond			5.85000	115.13694	5.85000	115.11881				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.33000	96.97756	5.33000	96.94678				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.02421				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.81564				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.69765				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			3.00600	3.00600	3.00600	303.73104				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/09/2020 Spot Bond					0.00000	99.85763				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN05: On 26/10/2020 Spot Bond					0.00000	100.75323				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.82018				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.68242				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.99095				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.88500	4.88500	4.88500	176.31351				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.58500	3.58500	3.58500	138.60999				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.53000	5.53000	5.53000	94.42874				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.64000	4.64000	4.64000	96.28820				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.84500	4.84500	4.84500	176.77789				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.29351				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.28785				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.27388				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.01439				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.01400				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.92875				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.07207				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	81.10600				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.31566				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.03083				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.66932				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.33500	5.33500	5.33500	196.15245				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN085 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN086 On 21/12/2026 Spot Bond					0.00000	98.60740				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09: On 31/01/2030 Spot Bond					0.00000	100.68314				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.67727				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.21272				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.27570				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.15025				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.00000	89.04079	10.00000	89.01719				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.24813				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	99.91245				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.23500	107.27641	8.23500	107.25276				0.00	0	280,900,00
Total SZ25 SPOT										0.00	0	280,900,00
Total For SZ25										0.00	0	280,900,00
T14A11 On 21/11/2021 Spot Bond					0.00000	100.38305				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	103.59525	8.55000	103.57169				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.16534				0.00	0	
Total T14A13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.32237				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.32661				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.80409				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	99.60167				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	100.97330				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.59224				0.00	0	40,000,00
Total TFS148 SPOT										0.00	0	40,000,00
Total For TFS148										0.00	0	40,000,00
TFS149 On 31/10/2021 Spot Bond					0.00000	100.66393				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.28503				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	101.03561				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.64159				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	99.79809				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.34409				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.39055				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.72304				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	98.19470				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.25771				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.76396				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	100.73545				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.80139				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.39292				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.84500	109.18990	4.84500	109.17571				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.13656				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14A On 21/11/2021 Spot Bond			5.00500	107.91578	5.00500	107.90128				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.43587				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.64272				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.40630				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.03900				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.13995				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.44854				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.68136				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.11196				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.76674				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	100.36741				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.36170				0.00	0	
Total TH15A2 SPOT										0.00	0	

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 TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.12167				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.40201				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.23443				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2020 Spot Bond					0.00000	100.35200				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.35912				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.39156				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.79637				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.89348				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.42468				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.02825				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.40778				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.11691				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.08998				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.55757				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.34852				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.36194				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	100.61192	8.49000	100.58919				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.36475				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.36547				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.37887				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.40424				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.40072				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.43453				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D On 21/08/2024 Spot Bond					0.00000	100.55194				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.61155				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	108.94100	10.00000	108.91100				0.00	0	
Total TL20/R207 SPOT										0.00	0	
Total For TL20/R207										0.00	0	
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TL21U SPOT										0.00	0	
Total For TL21U										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.17500				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.84412				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.59000	106.63827	5.59000	106.62203				0.00	0	17,400,00
Total TL24 SPOT										0.00	0	17,400,00
Total For TL24										0.00	0	17,400,00
TL25 On 04/09/2024 Spot Bond			6.75000	110.00498	6.75000	109.98481				0.00	0	10,800,00
Total TL25 SPOT										0.00	0	10,800,00
Total For TL25										0.00	0	10,800,00
TL26 On 25/11/2024 Spot Bond					0.00000	101.26743				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.75429				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.26500	107.50695	8.26500	107.48316				0.00	0	90,000,00
Total TL28 SPOT										0.00	0	90,000,00
Total For TL28										0.00	0	90,000,00
TL29 On 24/04/2025 Spot Bond					0.00000	100.23360				0.00	0	
Total TL29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.44195				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.08268				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.52830				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TLC09 On 17/09/2020 Spot Bond					0.00000	99.98875				0.00	0	
Total TLC09 SPOT										0.00	0	
Total For TLC09										0.00	0	
TN20 On 17/09/2020 Spot Bond			3.70000	100.00000	3.70000	99.98986				0.00	0	357,100,00
Total TN20 SPOT										0.00	0	357,100,00
Total For TN20										0.00	0	357,100,00
TN20/R On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	99.72677				0.00	0	
Total TN20/R208 SPOT										0.00	0	
Total For TN20/R208										0.00	0	
TN21U On 13/05/2021 Spot Bond			100.00000	65.77968	100.00000	65.63489				0.00	0	
Total TN21U SPOT										0.00	0	
Total For TN21U										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.45000	116.08940	6.45000	116.06937			12,900,000,000.00	2,000,000	6,555,600,00	
Total TN23 SPOT									12,900,000,000.00	2,000,000	6,555,600,00	
Total For TN23									12,900,000,000.00	2,000,000	6,555,600,00	
TN23/R On 06/11/2023 Spot Bond			100.00000	21.52390	100.00000	21.47652				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.78500	103.54296	8.78500	103.51878				0.00	0	21,478,788,20
Total TN25 SPOT										0.00	0	21,478,788,20
Total For TN25										0.00	0	21,478,788,20
TN25/R On 19/08/2025 Spot Bond			100.00000	11.79988	100.00000	11.77392				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.11500	101.91333	9.11500	101.88865				0.00	0	4,926,502,30

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 TN27 SPOT										0.00	0	4,926,502,30
Total For TN27										0.00	0	4,926,502,30
TN27/R On 14/11/2027 Spot Bond			100.00000	12.02290	100.00000	11.99644				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.06000	101.25489	11.06000	101.22511				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	121.66291	8.00000	121.63683				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.82000	89.89956	12.82000	89.86905				0.00	0	4,570,000,00
Total TN40 SPOT										0.00	0	4,570,000,00
Total For TN40										0.00	0	4,570,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	104.71384	10.75000	104.68389				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TNF25U SPOT										0.00	0	
Total For TNF25U										0.00	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	108.94100	10.00000	108.91100				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0 On 30/11/2020 Spot Bond			5.86000	103.52259	5.86000	103.50617				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2A On 14/12/2020 Spot Bond			5.34500	103.50122	5.34500	103.48627				0.00	0	
Total TRA2A3 SPOT										0.00	0	
Total For TRA2A3										0.00	0	
TRA2A On 14/12/2020 Spot Bond			5.14500	5.14500	5.14500	103.54598				0.00	0	
Total TRA2A6 SPOT										0.00	0	
Total For TRA2A6										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.03173				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	

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	100.03309				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	100.39952				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.04092				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	100.05490				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D: On 14/12/2020 Spot Bond					0.00000	100.05490				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.46297				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.46855				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			5.56000	110.04297	5.56000	110.02657				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.45849				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.46137				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.61165				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.59287				0.00	0	
Total TRA3B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.61856				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.04349				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			5.85000	111.81180	5.85000	114.66709				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond					0.00000	100.88935				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.99402				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.04349				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.68651	8.62000	103.66260				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.22948				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.22948				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRF02: On 06/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRF02U SPOT										0.00	0	
Total For TRF02U										0.00	0	
TRQ11: On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ11U SPOT										0.00	0	
Total For TRQ11U										0.00	0	
TRQ12: On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRQ12U SPOT										0.00	0	
Total For TRQ12U										0.00	0	
TRQ13I On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ13U SPOT										0.00	0	
Total For TRQ13U										0.00	0	
TRQ14I On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ14U SPOT										0.00	0	
Total For TRQ14U										0.00	0	
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSE03U SPOT										0.00	0	
Total For TSE03U										0.00	0	
TSG01I On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG01U SPOT										0.00	0	
Total For TSG01U										0.00	0	
TSG02I On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG02U SPOT										0.00	0	
Total For TSG02U										0.00	0	
TSG03I On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG03U SPOT										0.00	0	
Total For TSG03U										0.00	0	
TSG04I On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG04U SPOT										0.00	0	
Total For TSG04U										0.00	0	
TSG05I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG05U SPOT										0.00	0	
Total For TSG05U										0.00	0	
TSG06I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG06U SPOT										0.00	0	
Total For TSG06U										0.00	0	
TSG07I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG07U SPOT										0.00	0	
Total For TSG07U										0.00	0	
TSG08I On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG08U SPOT										0.00	0	
Total For TSG08U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP23€ On 08/10/2020 Spot Bond					0.00000	99.55861				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP24€ On 12/11/2020 Spot Bond					0.00000	98.84393				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24€ On 04/03/2021 Spot Bond					0.00000	96.81225				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24€ On 18/03/2021 Spot Bond					0.00000	96.63419				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24€ On 08/04/2021 Spot Bond					0.00000	96.40016				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24€ On 22/10/2020 Spot Bond					0.00000	99.42309				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	96.58793				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24€ On 21/07/2021 Spot Bond					0.00000	96.02564				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24€ 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	
TSP25€ On 06/09/2021 Spot Bond					0.00000	95.82936				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.79424				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.02128				0.00	0	
Total TU1B11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.02223				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	101.01992				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC34 On 08/10/2020 Spot Bond					0.00000	100.82438				0.00	0	
Total TWC342 SPOT										0.00	0	
Total For TWC342										0.00	0	
TWC34 On 16/10/2020 Spot Bond					0.00000	100.69600				0.00	0	
Total TWC343 SPOT										0.00	0	
Total For TWC343										0.00	0	
TWC34 On 23/10/2020 Spot Bond					0.00000	100.59970				0.00	0	
Total TWC344 SPOT										0.00	0	
Total For TWC344										0.00	0	
TWC34 On 28/10/2020 Spot Bond					0.00000	101.62099				0.00	0	
Total TWC345 SPOT										0.00	0	
Total For TWC345										0.00	0	
TWC34 On 06/11/2020 Spot Bond					0.00000	101.26125				0.00	0	
Total TWC346 SPOT										0.00	0	
Total For TWC346										0.00	0	
TWC34 On 13/11/2020 Spot Bond					0.00000	101.26125				0.00	0	
Total TWC347 SPOT										0.00	0	
Total For TWC347										0.00	0	
TWC34 On 24/11/2020 Spot Bond					0.00000	100.22277				0.00	0	
Total TWC348 SPOT										0.00	0	
Total For TWC348										0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	100.09473				0.00	0	
Total TWC349 SPOT										0.00	0	
Total For TWC349										0.00	0	
TWC35 On 11/12/2020 Spot Bond					0.00000	100.05215				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.26000	102.43370	6.26000	102.41662				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.36500	108.43349	9.36500	108.40608				0.00	0	860,000,00
Total UG26 SPOT										0.00	0	860,000,00
Total For UG26										0.00	0	860,000,00
VCJA11 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA1U SPOT										0.00	0	
Total For VCJA1U										0.00	0	
VCJA21 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA2U SPOT										0.00	0	
Total For VCJA2U										0.00	0	
VCJA31 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA3U SPOT										0.00	0	
Total For VCJA3U										0.00	0	
VCJA41 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA4U SPOT										0.00	0	
Total For VCJA4U										0.00	0	
VCJA51 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA5U SPOT										0.00	0	
Total For VCJA5U										0.00	0	
VCJA61 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA6U SPOT										0.00	0	
Total For VCJA6U										0.00	0	
VCJA71 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA7U SPOT										0.00	0	
Total For VCJA7U										0.00	0	
VCJA81 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA8U SPOT										0.00	0	
Total For VCJA8U										0.00	0	
VCJA91 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA9U SPOT										0.00	0	
Total For VCJA9U										0.00	0	
VCJB11 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB1U SPOT										0.00	0	
Total For VCJB1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB2U SPOT										0.00	0	
Total For VCJB2U										0.00	0	
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB3U SPOT										0.00	0	
Total For VCJB3U										0.00	0	
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB4U SPOT										0.00	0	
Total For VCJB4U										0.00	0	
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB5U SPOT										0.00	0	
Total For VCJB5U										0.00	0	
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB6U SPOT										0.00	0	
Total For VCJB6U										0.00	0	
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB7U SPOT										0.00	0	
Total For VCJB7U										0.00	0	
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB8U SPOT										0.00	0	
Total For VCJB8U										0.00	0	
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB9U SPOT										0.00	0	
Total For VCJB9U										0.00	0	
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA1U SPOT										0.00	0	
Total For VCPA1U										0.00	0	
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA2U SPOT										0.00	0	
Total For VCPA2U										0.00	0	
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA3U SPOT										0.00	0	
Total For VCPA3U										0.00	0	
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA4U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For VCPA4U									0.00	0	
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCPA5U SPOT									0.00	0	
Total For VCPA5U									0.00	0	
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCPA6U SPOT									0.00	0	
Total For VCPA6U									0.00	0	
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCPA7U SPOT									0.00	0	
Total For VCPA7U									0.00	0	
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCPA8U SPOT									0.00	0	
Total For VCPA8U									0.00	0	
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCPA9U SPOT									0.00	0	
Total For VCPA9U									0.00	0	
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCPB1U SPOT									0.00	0	
Total For VCPB1U									0.00	0	
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCPB2U SPOT									0.00	0	
Total For VCPB2U									0.00	0	
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCPB3U SPOT									0.00	0	
Total For VCPB3U									0.00	0	
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCPB4U SPOT									0.00	0	
Total For VCPB4U									0.00	0	
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCPB5U SPOT									0.00	0	
Total For VCPB5U									0.00	0	
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCPB6U SPOT									0.00	0	
Total For VCPB6U									0.00	0	
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VCPB7U SPOT										0.00	0	
Total For VCPB7U										0.00	0	
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB8U SPOT										0.00	0	
Total For VCPB8U										0.00	0	
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB9U SPOT										0.00	0	
Total For VCPB9U										0.00	0	
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA03U SPOT										0.00	0	
Total For VJA03U										0.00	0	
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA04U SPOT										0.00	0	
Total For VJA04U										0.00	0	
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA05U SPOT										0.00	0	
Total For VJA05U										0.00	0	
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA06U SPOT										0.00	0	
Total For VJA06U										0.00	0	
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA07U SPOT										0.00	0	
Total For VJA07U										0.00	0	
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA08U SPOT										0.00	0	
Total For VJA08U										0.00	0	
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA09U SPOT										0.00	0	
Total For VJA09U										0.00	0	
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA10U SPOT										0.00	0	
Total For VJA10U										0.00	0	
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA11U SPOT										0.00	0	
Total For VJA11U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA12U SPOT										0.00	0	
Total For VJA12U										0.00	0	
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB03U SPOT										0.00	0	
Total For VJB03U										0.00	0	
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB04U SPOT										0.00	0	
Total For VJB04U										0.00	0	
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB05U SPOT										0.00	0	
Total For VJB05U										0.00	0	
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB06U SPOT										0.00	0	
Total For VJB06U										0.00	0	
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB07U SPOT										0.00	0	
Total For VJB07U										0.00	0	
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB08U SPOT										0.00	0	
Total For VJB08U										0.00	0	
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB09U SPOT										0.00	0	
Total For VJB09U										0.00	0	
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB10U SPOT										0.00	0	
Total For VJB10U										0.00	0	
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB11U SPOT										0.00	0	
Total For VJB11U										0.00	0	
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB12U SPOT										0.00	0	
Total For VJB12U										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.69188				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	100.87498				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.84914				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.35186				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.42158				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.45136				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.46923				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA03U SPOT										0.00	0	
Total For VPA03U										0.00	0	
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA04U SPOT										0.00	0	
Total For VPA04U										0.00	0	
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA05U SPOT										0.00	0	
Total For VPA05U										0.00	0	
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA06U SPOT										0.00	0	
Total For VPA06U										0.00	0	
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA07U SPOT										0.00	0	
Total For VPA07U										0.00	0	
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB10U SPOT										0.00	0	
Total For VPB10U										0.00	0	
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB11U SPOT										0.00	0	
Total For VPB11U										0.00	0	
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB12U SPOT										0.00	0	
Total For VPB12U										0.00	0	
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR862U SPOT										0.00	0	
Total For VR862U										0.00	0	
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR865U SPOT										0.00	0	
Total For VR865U										0.00	0	
VR873L On 06/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR873U SPOT										0.00	0	
Total For VR873U										0.00	0	
VR874L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR874U SPOT										0.00	0	
Total For VR874U										0.00	0	
VR875L On 20/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR875U SPOT										0.00	0	
Total For VR875U										0.00	0	
VR877L On 19/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR877U SPOT										0.00	0	
Total For VR877U										0.00	0	
VR878L On 09/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR878U SPOT										0.00	0	
Total For VR878U										0.00	0	
VR879L On 10/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR879U SPOT										0.00	0	
Total For VR879U										0.00	0	
VRI875 On 28/10/2020 Spot Bond					0.00000	100.58110				0.00	0	
Total VRI875 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VRI875										0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	101.03030				0.00	0	
Total WHL01 SPOT										0.00	0	
Total For WHL01										0.00	0	
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL01U SPOT										0.00	0	
Total For WHL01U										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.06463				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL02U SPOT										0.00	0	
Total For WHL02U										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	99.73687				0.00	1,000,000,000	1,000,000,000
Total WHL03 SPOT										0.00	1,000,000,000	1,000,000,000
Total For WHL03										0.00	1,000,000,000	1,000,000,000
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL03U SPOT										0.00	0	
Total For WHL03U										0.00	0	
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL04U SPOT										0.00	0	
Total For WHL04U										0.00	0	
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL05U SPOT										0.00	0	
Total For WHL05U										0.00	0	
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL06U SPOT										0.00	0	
Total For WHL06U										0.00	0	
WHL07 On 26/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL07U SPOT										0.00	0	
Total For WHL07U										0.00	0	
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WRS2U SPOT										0.00	0	
Total For WRS2U										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.37000	105.86629	4.37000	105.85386				0.00	0	

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 WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/On 28/05/2021 Spot Bond			100.00000	63.28539	100.00000	63.14609				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										90,672,004,654,687,500.00	412,672,313,919	398,961,554,200
Total for SPOT :										90,672,004,654,687,500.00	412,672,313,919	398,961,554,200
Total Futures										90,672,004,879,756,300.00	412,672,314,760	398,962,599,800
Total Options										11,188,890.00	4,000	229,870
Grand Total:										90,672,004,890,945,200.00	412,672,318,760	398,962,829,700