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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/11/2020

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/02/2021 Bond Future			11.49626	76.77401	11.53021	76.59437			0.00	0	35
ES33 On 06/05/2021 Bond Future			11.74920	73.80756	11.78453	73.62636			0.00	0	
ES33 On 05/08/2021 Bond Future			12.01497	74.60482	12.05183	74.42176			0.00	0	
ES33 On 04/11/2021 Bond Future			12.28910	71.63110	12.32756	71.44615			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/02/2021 Bond Future			12.09619	75.20197	12.17678	74.73525			0.00	0	4,77
ES42 On 06/05/2021 Bond Future			12.34683	71.73532	12.43112	71.26400			0.00	0	
ES42 On 05/08/2021 Bond Future			12.60345	72.51055	12.69164	72.03425			0.00	0	
ES42 On 04/11/2021 Bond Future			12.87014	69.03118	12.96253	68.54985			0.00	0	
Total ES42 Future									0.00	0	4,77
Total For ES42									0.00	0	4,77
I2025 On 04/02/2021 Bond Future			146.33623	146.33623	146.53749	146.53749			0.00	0	3,21
I2025 On 06/05/2021 Bond Future			147.91170	147.91170	148.11571	148.11571			0.00	0	
I2025 On 05/08/2021 Bond Future			148.01610	148.01610	148.22256	148.22256			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 Intere
I2025	On	04/11/2021	Bond Future			149.63798	149.63798	149.84685	149.84685			0.00	0	
Total I2025 Future												0.00	0	3,27
Total For I2025												0.00	0	3,27
I2029	On	04/02/2021	Bond Future			102.54872	102.54872	102.92903	102.92903			0.00	0	2,22
I2029	On	06/05/2021	Bond Future			102.51518	102.51518	102.89998	102.89998			0.00	0	
I2029	On	05/08/2021	Bond Future			103.64667	103.64667	104.03594	104.03594			0.00	0	
I2029	On	04/11/2021	Bond Future			103.63395	103.63395	104.02749	104.02749			0.00	0	
Total I2029 Future												0.00	0	2,22
Total For I2029												0.00	0	2,22
I2033	On	04/02/2021	Bond Future			96.14708	96.14708	96.34071	96.34071			0.00	0	7,61
I2033	On	06/05/2021	Bond Future			95.96848	95.96848	96.16458	96.16458			0.00	0	
I2033	On	05/08/2021	Bond Future			97.02766	97.02766	97.22611	97.22611			0.00	0	
I2033	On	04/11/2021	Bond Future			96.86830	96.86830	97.06901	97.06901			0.00	0	
Total I2033 Future												0.00	0	7,61
Total For I2033												0.00	0	7,61
I2038	On	04/02/2021	Bond Future			106.23778	106.23778	106.51519	106.51519			0.00	0	9,46
I2038	On	06/05/2021	Bond Future			107.38170	107.38170	107.66244	107.66244			0.00	0	
I2038	On	05/08/2021	Bond Future			106.84780	106.84780	107.13190	107.13190			0.00	0	
I2038	On	04/11/2021	Bond Future			108.01878	108.01878	108.30594	108.30594			0.00	0	
Total I2038 Future												0.00	0	9,46
Total For I2038												0.00	0	9,46
I2046	On	04/02/2021	Bond Future			95.58710	95.58710	96.20456	96.20456			0.00	0	14,77
I2046	On	06/05/2021	Bond Future			94.82884	94.82884	95.45328	95.45328			0.00	0	
I2046	On	05/08/2021	Bond Future			95.87565	95.87565	96.50714	96.50714			0.00	0	
I2046	On	04/11/2021	Bond Future			95.12182	95.12182	95.76038	95.76038			0.00	0	
Total I2046 Future												0.00	0	14,77
Total For I2046												0.00	0	14,77
I2050	On	04/02/2021	Bond Future			95.81370	95.81370	95.78852	95.78852			0.00	0	10,94
I2050	On	06/05/2021	Bond Future			96.84526	96.84526	96.82025	96.82025			0.00	0	
I2050	On	05/08/2021	Bond Future			95.98948	95.98948	95.96424	95.96424			0.00	0	
I2050	On	04/11/2021	Bond Future			97.04131	97.04131	97.01595	97.01595			0.00	0	
Total I2050 Future												0.00	0	10,94
Total For I2050												0.00	0	10,94
R186	On	04/02/2021	Bond Future			7.07093	117.65125	7.08857	117.55952		7.19	12,823,986.25	109	79,36
R186	On	06/05/2021	Bond Future			7.23625	118.88928	7.25484	118.79713		6.58	0.00	0	
R186	On	05/08/2021	Bond Future			7.41425	114.89198	7.43396	114.79903		6.29	0.00	0	
R186	On	04/11/2021	Bond Future			7.60122	116.12499	7.62215	116.03119		5.92	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												12,823,986.25	109	79,36
R186	On	04/02/2021	Bond Future	8.16	Call			5,588.94000	5.58894	5,667,960	7.83	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			184.58000	0.18458	171,870	7.83	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			5,633.10000	5.63310	5,712,380	7.83	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			179.81000	0.17981	167,360	7.83	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			5,544.86000	5.54486	5,623,620	7.83	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			189.45000	0.18945	176,480	7.83	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			4,894.17000	4.89417	4,968,670	7.83	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			276.40000	0.27640	259,170	7.83	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.77	Call			15,871.93000	15.87193	15,963,880	7.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			2.39000	0.00239	2,190	7.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			15,912.89000	15.91289	16,004,840	7.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			2.32000	0.00232	2,120	7.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			15,830.95000	15.83095	15,922,890	7.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			2.46000	0.00246	2,250	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			6,141.99000	6.14199	6,213,800	6.83	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			720.55000	0.72055	699,410	6.83	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			6,177.10000	6.17710	6,249,120	6.83	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			711.36000	0.71136	690,430	6.83	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			6,106.94000	6.10694	6,178,550	6.83	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			729.84000	0.72984	708,500	6.83	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,936.71000	3.93671	3,992,860	6.06	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,777.96000	1.77796	1,740,310	6.06	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,879.03000	3.87903	3,934,730	6.05	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,807.75000	1.80775	1,769,650	6.05	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,907.82000	3.90782	3,963,750	6.06	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,792.80000	1.79280	1,754,930	6.06	0.00	0	
Total R186 Option												0.00	0	15,17
Total For R186												12,823,986.25	109	94,55
R197	On	04/02/2021	Bond Future			315.93043	315.93043	316.15447	316.15447			0.00	0	2,46
R197	On	06/05/2021	Bond Future			319.33110	319.33110	319.55908	319.55908			0.00	0	
R197	On	05/08/2021	Bond Future			314.86416	314.86416	315.09509	315.09509			0.00	0	
R197	On	04/11/2021	Bond Future			318.31474	318.31474	318.54844	318.54844			0.00	0	
Total R197 Future												0.00	0	2,46
Total For R197												0.00	0	2,46
R202	On	04/02/2021	Bond Future			212.99630	212.99630	213.30603	213.30603			0.00	0	7,83
R202	On	06/05/2021	Bond Future			215.28899	215.28899	215.60295	215.60295			0.00	0	
R202	On	05/08/2021	Bond Future			213.42040	213.42040	213.73807	213.73807			0.00	0	
R202	On	04/11/2021	Bond Future			215.75905	215.75905	216.08049	216.08049			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R202 Future												0.00	0	7,82
Total For R202												0.00	0	7,82
R2023	On	04/02/2021	Bond Future			4.21982	110.33600	4.23700	110.30109		1.61	0.00	0	31,12
R2023	On	06/05/2021	Bond Future			4.21321	107.59030	4.23266	107.55548		1.60	0.00	0	
R2023	On	05/08/2021	Bond Future			4.19089	108.75208	4.21359	108.71705		1.40	0.00	0	
R2023	On	04/11/2021	Bond Future			4.15792	106.01188	4.18506	105.97658		1.21	0.00	0	
Total R2023 Future												0.00	0	31,12
R2023	On	04/02/2021	Bond Future	6.33	Call			4,145.12000	4.14512	4,180,030	2.04	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.00000	0.00000	0,000	2.04	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			4,164.42000	4.16442	4,199,330	2.04	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.00000	0.00000	0,000	2.04	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			4,125.82000	4.12582	4,160,720	2.04	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.01000	0.00001	0,000	2.04	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	1.90	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,741.32000	5.74132	5,776,140	1.90	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	1.90	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,757.95000	5.75795	5,792,770	1.90	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	1.90	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,774.58000	5.77458	5,809,400	1.90	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,763.57000	1.76357	1,793,800	1.60	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			90.12000	0.09012	85,320	1.60	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,737.24000	1.73724	1,767,310	1.60	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			94.00000	0.09400	89,040	1.60	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,750.40000	1.75040	1,780,540	1.60	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			92.05000	0.09205	87,160	1.60	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			204.42000	0.20442	195,240	1.34	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			1,151.23000	1.15123	1,177,460	1.34	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			201.54000	0.20154	192,470	1.34	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			1,131.01000	1.13101	1,157,040	1.33	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			207.00000	0.20700	197,730	1.33	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			1,141.27000	1.14127	1,167,390	1.34	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	31,12
R2030	On	04/02/2021	Bond Future			8.97359	94.27987	8.97576	94.26720		12.15	0.00	0	110,63
R2030	On	06/05/2021	Bond Future			9.16862	95.27268	9.17081	95.26030		11.45	0.00	0	
R2030	On	05/08/2021	Bond Future			9.37887	92.29630	9.38113	92.28397		10.86	0.00	0	
R2030	On	04/11/2021	Bond Future			9.58591	93.28707	9.58825	93.27471		10.33	0.00	0	
Total R2030 Future												0.00	0	110,63
R2030	On	04/02/2021	Bond Future	9.16	Call			2,684.33000	2.68433	2,678,390	12.27	0.00	0	

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	04/02/2021	Bond Future	9.16	Put			1,616.38000	1.61638	1,597,770	12.27	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Put			1,315.55000	1.31555	1,298,130	12.40	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	9.35	Call			3,374.77000	3.37477	3,370,480	12.46	0.00	0	
R2030	On	04/02/2021	Bond Future	9.35	Put			1,221.89000	1.22189	1,204,930	12.46	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	8.20	Put			5,172.60000	5.17260	5,153,580	11.51	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call			2,822.05000	2.82205	2,816,430	12.30	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.37	Put			4,352.31000	4.35231	4,332,390	11.65	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			727.30000	0.72730	720,050	11.65	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			1,712.45000	1.71245	1,693,530	12.24	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			1,639.96000	1.63996	1,621,270	12.26	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Call			3,184.52000	3.18452	3,179,770	12.40	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			711.95000	0.71195	704,740	11.64	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			2,445.57000	2.44557	2,425,230	12.05	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,766.43000	1.76643	1,758,760	12.05	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			7,107.72000	7.10772	7,112,270	13.35	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			498.02000	0.49802	491,670	11.51	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	9.20	Put			1,524.32000	1.52432	1,506,030	12.30	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,718.36000	2.71836	2,712,490	12.28	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			1,592.90000	1.59290	1,574,360	12.28	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			2,650.35000	2.65035	2,644,330	12.26	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			297.89000	0.29789	289,770	13.35	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.12	Call			2,549.88000	2.54988	2,543,630	12.24	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			4,398.30000	4.39830	4,378,420	11.64	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call			3,083.26000	3.08326	3,081,070	11.43	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			2,805.83000	2.80583	2,791,260	11.43	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			7,738.40000	7.73840	7,722,840	10.80	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			622.04000	0.62204	618,860	10.80	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call			6,007.04000	6.00704	6,008,730	12.20	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			2,996.98000	2.99698	2,982,150	11.39	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			2,879.29000	2.87929	2,876,840	11.39	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call			5,528.33000	5.52833	5,529,420	12.06	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			1,416.36000	1.41636	1,405,070	12.06	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call			13,145.28000	13.14528	13,155,260	12.46	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			3,233.66000	3.23366	3,231,660	11.46	0.00	0	30
R2030	On	06/05/2021	Bond Future	11.69	Call			13,056.60000	13.05660	13,066,510	12.46	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			128.59000	0.12859	126,120	12.46	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call			8,889.84000	8.88984	8,895,560	12.46	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			543.65000	0.54365	536,990	12.46	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			13,100.94000	13.10094	13,110,890	12.46	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			1,258.47000	1.25847	1,247,780	12.20	0.00	0	

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	10.95	Put		405.17000	0.40517	399,650	12.46	0.00	0	30
R2030	On	06/05/2021	Bond Future	8.77	Put		4,201.29000	4.20129	4,185,500	11.14	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call		1,900.38000	1.90038	1,896,970	11.14	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put		2,675.32000	2.67532	2,660,940	11.46	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		126.45000	0.12645	124,020	12.46	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		124.35000	0.12435	121,950	12.46	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Call		9,793.21000	9.79321	9,800,070	12.46	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		3,541.46000	3.54146	3,541,600	10.83	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.43	Call		6,941.35000	6.94135	6,944,970	11.74	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,440.06000	1.44006	1,431,350	11.74	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		6,863.56000	6.86356	6,867,110	11.72	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		1,463.13000	1.46313	1,454,350	11.72	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		6,902.30000	6.90230	6,905,890	11.73	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		13,617.10000	13.61710	13,626,910	11.82	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		208.28000	0.20828	205,760	11.82	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		4,631.60000	4.63160	4,618,140	10.50	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,239.62000	2.23962	2,238,490	10.50	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		3,166.61000	3.16661	3,154,420	10.83	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,451.42000	1.45142	1,442,680	11.73	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		7,041.26000	7.04126	7,045,320	11.04	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		1,847.44000	1.84744	1,839,140	11.04	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		903.79000	0.90379	898,270	11.19	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.59	Call		6,967.75000	6.96775	6,971,750	11.02	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,871.88000	1.87188	1,863,520	11.02	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		7,004.48000	7.00448	7,008,510	11.03	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,859.62000	1.85962	1,851,290	11.03	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put		8,411.73000	8.41173	8,398,380	9.64	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,099.29000	1.09929	1,098,300	9.64	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		6,256.68000	6.25668	6,243,820	9.66	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,803.08000	1.80308	1,802,580	9.66	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		10,037.73000	10.03773	10,044,570	11.19	0.00	0	
Total R2030 Option											0.00	0	18,30
Total For R2030											0.00	0	128,93
R2032	On	04/02/2021	Bond Future			9.99888	91.38118	10.01677	91.27222	14.33	0.00	0	119,55
R2032	On	06/05/2021	Bond Future			10.21049	88.19838	10.22906	88.08869	14.27	0.00	0	
R2032	On	05/08/2021	Bond Future			10.43217	89.15113	10.45152	89.04036	13.00	0.00	0	
R2032	On	04/11/2021	Bond Future			10.66032	85.96328	10.68049	85.85140	12.94	0.00	0	
Total R2032 Future											0.00	0	119,55
R2032	On	04/02/2021	Bond Future	9.62	Call		1,336.86000	1.33686	1,361,240	13.96	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	04/02/2021	Bond Future	9.62	Put		3,797.13000	3.79713	3,712,550	13.96	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		1,359.54000	1.35954	1,384,280	13.98	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		3,756.67000	3.75667	3,672,450	13.98	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		720.05000	0.72005	733,650	13.58	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call		5,545.20000	5.54520	5,618,450	15.48	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		1,314.58000	1.31458	1,338,580	13.95	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		836.16000	0.83616	800,450	15.48	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put		3,838.05000	3.83805	3,753,090	13.95	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		8,146.37000	8.14637	8,041,460	13.29	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		231.13000	0.23113	235,180	13.29	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		5,297.90000	5.29790	5,202,540	13.58	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		530.01000	0.53001	512,600	15.54	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call		3,710.02000	3.71002	3,760,180	14.34	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call		10,722.45000	10.72245	10,814,890	15.54	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		523.39000	0.52339	506,140	15.54	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		10,765.59000	10.76559	10,858,190	15.54	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		516.83000	0.51683	499,740	15.54	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		10,679.31000	10.67931	10,771,590	15.54	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		12,725.96000	12.72596	12,824,830	15.54	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		285.90000	0.28590	275,080	15.54	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put		3,117.07000	3.11707	3,057,540	14.34	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		7,028.73000	7.02873	7,100,520	13.95	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		2,039.19000	2.03919	2,000,210	13.95	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		7,067.52000	7.06752	7,139,500	13.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		2,025.29000	2.02529	1,986,500	13.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		6,989.98000	6.98998	7,061,580	13.94	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		2,053.18000	2.05318	2,014,010	13.94	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		9,348.14000	9.34814	9,259,300	12.09	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		1,396.46000	1.39646	1,419,500	12.09	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call		7,730.48000	7.73048	7,804,010	13.94	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		957.80000	0.95780	937,520	14.01	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		7,767.62000	7.76762	7,841,320	13.96	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		2,326.48000	2.32648	2,288,130	13.94	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		2,312.97000	2.31297	2,274,790	13.96	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		7,693.38000	7.69338	7,766,750	13.93	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		2,340.07000	2.34007	2,301,560	13.93	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		7,087.07000	7.08707	7,008,320	12.16	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,191.48000	2.19148	2,224,610	12.16	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		11,723.60000	11.72360	11,815,200	14.01	0.00	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 R2032 Option												0.00	0	5,97	
Total For R2032												0.00	0	125,52	
R2035	On	04/02/2021	Bond Future			10.74427	90.56036	10.79338	90.24417		16.04		0.00	0	99,27
R2035	On	06/05/2021	Bond Future			10.96097	87.03959	11.01203	86.72047		16.20		0.00	0	
R2035	On	05/08/2021	Bond Future			11.19077	87.97971	11.24400	87.65723		14.83		0.00	0	
R2035	On	04/11/2021	Bond Future			11.42610	84.44969	11.48156	84.12389		14.83		0.00	0	
Total R2035 Future												0.00	0	99,21	
R2035	On	04/02/2021	Bond Future	10.05	Call			808.09000	0.80809	870,380	15.09		0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put			5,781.19000	5.78119	5,527,290	15.09		0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call			3,937.42000	3.93742	4,126,180	16.57		0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put			1,753.19000	1.75319	1,625,760	16.57		0.00	0	68
R2035	On	04/02/2021	Bond Future	10.06	Call			824.81000	0.82481	888,100	15.11		0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			5,728.28000	5.72828	5,475,380	15.11		0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			791.61000	0.79161	852,900	15.07		0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			5,834.42000	5.83442	5,579,520	15.07		0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			966.83000	0.96683	1,038,390	15.23		0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			5,316.00000	5.31600	5,071,370	15.23		0.00	0	68
R2035	On	06/05/2021	Bond Future	12.77	Call			10,775.80000	10.77580	11,044,720	17.67		0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put			781.04000	0.78104	730,840	17.67		0.00	0	1,68
R2035	On	06/05/2021	Bond Future	10.81	Put			4,455.60000	4.45560	4,276,810	16.02		0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Put			6,745.46000	6.74546	6,518,490	15.37		0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			1,727.57000	1.72757	1,819,720	15.37		0.00	0	78
R2035	On	06/05/2021	Bond Future	12.37	Call			9,081.96000	9.08196	9,331,380	17.67		0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			2,087.88000	2.08788	2,193,320	15.56		0.00	0	68
R2035	On	06/05/2021	Bond Future	11.55	Call			5,729.87000	5.72987	5,929,100	16.88		0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			2,471.42000	2.47142	2,351,530	16.88		0.00	0	1,68
R2035	On	06/05/2021	Bond Future	12.02	Call			7,664.82000	7.66482	7,893,770	17.67		0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			1,708.29000	1.70829	1,618,120	17.67		0.00	0	78
R2035	On	06/05/2021	Bond Future	12.36	Call			9,040.49000	9.04049	9,289,370	17.67		0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			3,182.60000	3.18260	3,322,930	16.02		0.00	0	1,68
R2035	On	06/05/2021	Bond Future	11.32	Call			4,855.77000	4.85577	5,037,980	16.54		0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			2,967.54000	2.96754	2,830,630	16.54		0.00	0	78
R2035	On	06/05/2021	Bond Future	12.91	Put			666.99000	0.66699	622,620	17.67		0.00	0	68
R2035	On	06/05/2021	Bond Future	10.40	Put			6,031.13000	6.03113	5,817,450	15.56		0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			1,213.93000	1.21393	1,143,690	17.67		0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			1,201.40000	1.20140	1,131,700	17.67		0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call			8,999.08000	8.99908	9,247,410	17.67		0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			1,226.57000	1.22657	1,155,780	17.67		0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Put			3,403.68000	3.40368	3,253,250	16.34		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	11.15	Call		4,257.31000	4.25731	4,426,000	16.34	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		11,381.14000	11.38114	11,655,890	17.67	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.13000	0.00013	0,150	13.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		50,666.88000	50.66688	50,344,420	13.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.14000	0.00014	0,150	13.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		50,550.18000	50.55018	50,227,710	13.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.14000	0.00014	0,160	13.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		50,433.60000	50.43360	50,111,140	13.83	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Put		9,674.79000	9.67479	9,435,770	13.89	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,842.56000	1.84256	1,929,340	13.89	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.12	Put		10,246.73000	10.24673	10,001,520	13.89	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,675.49000	1.67549	1,756,080	13.89	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		5,707.32000	5.70732	5,890,790	15.04	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		8,510.54000	8.51054	8,734,750	16.03	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,689.94000	2.68994	2,588,350	16.03	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		8,442.55000	8.44255	8,665,770	16.03	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,727.23000	2.72723	2,624,650	16.03	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call		8,476.53000	8.47653	8,700,240	16.03	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		6,112.91000	6.11291	5,928,400	14.46	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.62	Call		2,563.57000	2.56357	2,674,330	14.01	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		13,201.97000	13.20197	13,478,520	16.03	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		1,022.55000	1.02255	973,300	16.03	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.08	Call		3,710.93000	3.71093	3,852,220	14.46	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		2,708.54000	2.70854	2,606,450	16.03	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		4,156.61000	4.15661	4,014,280	15.04	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.62	Put		7,843.90000	7.84390	7,628,860	14.01	0.00	0	
Total R2035 Option											0.00	0	13,970
Total For R2035											0.00	0	113,150
R2037	On	04/02/2021	Bond Future			10.97223	81.76407	11.01604	81.48447	18.07	0.00	0	129,300
R2037	On	06/05/2021	Bond Future			11.18902	82.62529	11.23456	82.34313	17.30	0.00	0	
R2037	On	05/08/2021	Bond Future			11.42058	79.26216	11.46807	78.97706	16.67	0.00	0	
R2037	On	04/11/2021	Bond Future			11.64545	80.11322	11.69488	79.82510	15.82	0.00	0	
Total R2037 Future											0.00	0	129,300
R2037	On	04/02/2021	Bond Future	10.28	Call		861.64000	0.86164	917,170	16.99	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		5,759.20000	5.75920	5,535,130	16.99	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		878.72000	0.87872	935,120	17.01	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		865.59000	0.86559	798,190	19.92	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		6,608.13000	6.60813	6,820,330	19.92	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		6,284.56000	6.28456	6,492,200	19.76	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/02/2021	Bond Future	11.90	Put		941.88000	0.94188	869,920	19.76	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put		4,770.36000	4.77036	4,564,690	17.34	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call		14,840.16000	14.84016	15,114,860	19.99	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		34.58000	0.03458	29,680	19.99	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		2,187.77000	2.18777	2,299,420	17.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		3,255.20000	3.25520	3,087,250	17.89	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call		986.14000	0.98614	1,047,870	17.11	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		5,811.91000	5.81191	5,586,980	16.98	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		5,706.80000	5.70680	5,483,600	17.01	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		844.78000	0.84478	899,450	16.98	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		5,399.07000	5.39907	5,181,200	17.11	0.00	0	7
R2037	On	04/02/2021	Bond Future	9.65	Put		9,668.27000	9.66827	9,405,670	16.57	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		218.90000	0.21890	235,900	16.57	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.48	Call		1,246.67000	1.24667	1,320,600	17.34	0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Call		8,338.58000	8.33858	8,547,860	18.87	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		1,495.83000	1.49583	1,422,950	18.87	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		8,377.94000	8.37794	8,587,730	18.87	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		1,481.36000	1.48136	1,408,990	18.87	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		8,417.36000	8.41736	8,627,660	18.87	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		1,467.00000	1.46700	1,395,140	18.87	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		2,615.22000	2.61522	2,518,400	17.74	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		7,179.24000	7.17924	7,366,580	17.71	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		2,647.34000	2.64734	2,549,580	17.71	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		7,217.77000	7.21777	7,405,590	17.73	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,631.22000	2.63122	2,533,940	17.73	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		7,256.35000	7.25635	7,444,630	17.74	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		8,800.86000	8.80086	9,001,250	17.11	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,608.40000	2.60840	2,520,670	17.11	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		8,733.95000	8.73395	8,933,500	17.11	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,643.92000	2.64392	2,555,350	17.11	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		8,767.39000	8.76739	8,967,350	17.11	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,626.12000	2.62612	2,537,960	17.11	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											0.00	0	130,60
R2040	On	04/02/2021	Bond Future			11.12481	83.56649	11.20487	83.02647	18.52	0.00	0	76,27
R2040	On	06/05/2021	Bond Future			11.33849	84.44669	11.42182	83.90141	17.90	0.00	0	
R2040	On	05/08/2021	Bond Future			11.56662	80.85295	11.65360	80.30192	17.35	0.00	0	
R2040	On	04/11/2021	Bond Future			11.78776	81.72117	11.87837	81.16425	16.45	0.00	0	
Total R2040 Future											0.00	0	76,27

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/02/2021	Bond Future	10.41	Call			754.30000	0.75430	862,460	17.03	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put			6,376.18000	6.37618	5,944,320	17.03	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call			770.70000	0.77070	880,630	17.05	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Put			7,415.71000	7.41571	6,955,980	16.73	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call			512.71000	0.51271	593,000	16.73	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call			4,204.54000	4.20454	4,544,470	19.01	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Put			8,567.83000	8.56783	8,086,700	16.73	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call			354.24000	0.35424	413,130	16.73	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call			4,942.97000	4.94297	5,311,610	19.36	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put			6,434.68000	6.43468	6,001,070	17.01	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put			12,997.39000	12.99739	12,473,230	16.73	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call			79.40000	0.07940	95,260	16.73	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.42	Put			6,318.12000	6.31812	5,888,030	17.05	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call			738.24000	0.73824	844,650	17.01	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put			1,474.05000	1.47405	1,302,670	19.36	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.57	Put			1,811.73000	1.81173	1,611,640	19.01	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put			12,346.74000	12.34674	11,826,200	16.73	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call			99.84000	0.09984	119,320	16.73	0.00	0	80
R2040	On	06/05/2021	Bond Future	12.43	Put			1,853.68000	1.85368	1,706,070	19.41	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call			8,055.03000	8.05503	8,453,610	19.43	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put			1,840.01000	1.84001	1,693,310	19.43	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call			7,967.74000	7.96774	8,364,520	19.39	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put			3,568.64000	3.56864	3,324,610	17.99	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call			4,587.79000	4.58779	4,889,040	17.99	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call			12,014.33000	12.01433	12,488,320	19.55	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put			1,867.26000	1.86726	1,718,760	19.39	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put			723.99000	0.72399	652,700	19.55	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.43	Call			8,011.46000	8.01146	8,409,130	19.41	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put			6,283.65000	6.28365	5,932,110	17.07	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call			2,280.52000	2.28052	2,474,260	17.07	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Call			7,669.57000	7.66957	8,044,200	18.37	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put			2,724.89000	2.72489	2,548,490	18.37	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call			7,709.47000	7.70947	8,084,990	18.38	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put			2,708.03000	2.70803	2,532,520	18.38	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call			7,629.70000	7.62970	8,003,440	18.35	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			2,862.81000	2.86281	3,075,350	16.54	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put			4,976.73000	4.97673	4,700,910	17.14	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call			4,319.72000	4.31972	4,594,930	17.14	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call			16,807.83000	16.80783	17,321,950	18.87	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put			2,741.85000	2.74185	2,564,560	18.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/08/2021	Bond Future	14.80	Put		381.34000	0.38134	344,430	18.87	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		6,815.84000	6.81584	6,477,350	16.54	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		8,805.27000	8.80527	9,191,450	17.61	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		2,941.03000	2.94103	2,770,290	17.61	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		8,844.27000	8.84427	9,231,190	17.62	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,926.19000	2.92619	2,756,190	17.62	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		8,766.57000	8.76657	9,152,010	17.59	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,956.24000	2.95624	2,784,760	17.59	0.00	0	
Total R2040 Option											0.00	0	7,50
Total For R2040											0.00	0	83,77
R2044	On	04/02/2021	Bond Future			11.21448	80.02756	11.32559	79.28019	19.54	405,499,646.52	5,067	44,04
R2044	On	06/05/2021	Bond Future			11.42163	80.87057	11.53738	80.11571	18.83	0.00	0	
R2044	On	05/08/2021	Bond Future			11.64265	77.36334	11.76357	76.60044	18.24	0.00	0	
R2044	On	04/11/2021	Bond Future			11.85663	78.19406	11.98267	77.42308	17.27	0.00	0	
Total R2044 Future											405,499,646.52	5,067	44,04
R2044	On	04/02/2021	Bond Future	10.84	Call		1,367.43000	1.36743	1,610,170	18.36	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		4,724.21000	4.72421	4,219,580	18.36	0.00	0	20
R2044	On	04/02/2021	Bond Future	10.29	Call		456.07000	0.45607	562,550	17.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		7,914.78000	7.91478	7,273,890	17.69	0.00	0	20
R2044	On	04/02/2021	Bond Future	9.66	Put		12,686.01000	12.68601	11,966,690	17.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		258.55000	0.25855	324,920	17.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call		528.44000	0.52844	648,470	17.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		7,446.34000	7.44634	6,819,000	17.69	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		95.48000	0.09548	123,530	17.69	0.00	0	20
R2044	On	04/02/2021	Bond Future	10.37	Call		539.46000	0.53946	661,510	17.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		7,380.56000	7.38056	6,755,240	17.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		517.59000	0.51759	635,630	17.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		7,512.40000	7.51240	6,883,070	17.69	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put		9,695.59000	9.69559	9,014,590	17.69	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call		7,721.69000	7.72169	8,273,500	20.03	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		7,468.20000	7.46820	8,012,330	19.91	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		4,478.26000	4.47826	4,092,140	18.42	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		4,902.59000	4.90259	5,345,270	18.88	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put		3,297.55000	3.29755	2,985,370	18.88	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.35	Put		4,651.52000	4.65152	4,255,440	18.35	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		3,423.25000	3.42325	3,782,030	18.35	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.45	Put		1,970.34000	1.97034	1,760,910	19.93	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		1,898.10000	1.89810	1,695,050	20.03	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		5,305.32000	5.30532	5,767,410	19.01	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	06/05/2021	Bond Future	11.90	Put		3,019.06000	3.01906	2,726,290	19.01	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		7,426.03000	7.42603	7,968,850	19.89	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		2,000.16000	2.00016	1,788,120	19.89	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		5,599.99000	5.59999	5,153,030	18.00	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	10.70	Put		7,451.47000	7.45147	6,922,860	17.47	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		1,696.61000	1.69661	1,922,860	17.47	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		3,580.95000	3.58095	3,949,690	18.42	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		1,985.28000	1.98528	1,774,550	19.91	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		7,510.23000	7.51023	8,055,660	19.93	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call		2,680.85000	2.68085	2,988,750	18.00	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		7,656.73000	7.65673	8,184,220	19.09	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		2,661.06000	2.66106	2,425,650	19.09	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		7,578.19000	7.57819	8,103,270	19.05	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		2,693.98000	2.69398	2,456,160	19.05	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		7,617.44000	7.61744	8,143,730	19.07	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		2,677.46000	2.67746	2,440,850	19.07	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		3,178.20000	3.17820	2,934,390	18.49	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		8,443.11000	8.44311	8,971,310	18.51	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		3,162.57000	3.16257	2,919,790	18.51	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		8,367.70000	8.36770	8,893,840	18.47	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		3,194.19000	3.19419	2,949,350	18.47	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,405.26000	8.40526	8,932,430	18.49	0.00	0	
Total R2044 Option											0.00	0	19,35
Total For R2044											405,499,646.52	5,067	63,44
R2048	On	04/02/2021	Bond Future			11.14647	83.54773	11.24208	82.88700	18.75	0.00	0	115,20
R2048	On	06/05/2021	Bond Future			11.34224	80.01624	11.44183	79.34893	19.19	0.00	0	
R2048	On	05/08/2021	Bond Future			11.54905	80.88047	11.65302	80.20612	17.61	0.00	0	
R2048	On	04/11/2021	Bond Future			11.75942	77.33738	11.86794	76.65582	17.63	0.00	0	
Total R2048 Future											0.00	0	115,20
R2048	On	04/02/2021	Bond Future	10.47	Call		777.41000	0.77741	916,010	17.28	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		6,406.68000	6.40668	5,884,550	17.28	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		794.70000	0.79470	935,580	17.30	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		6,467.06000	6.46706	5,942,650	17.26	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put		4,630.69000	4.63069	4,190,310	18.00	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call		1,491.40000	1.49140	1,711,750	18.00	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	9.80	Put		11,258.38000	11.25838	10,633,240	16.83	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call		148.61000	0.14861	184,200	16.83	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put		6,346.58000	6.34658	5,826,730	17.30	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put		2,088.30000	2.08830	1,825,580	19.12	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2048	On	04/02/2021	Bond Future	11.50	Call		3,822.87000	3.82287	4,220,880	19.12	0.00	0		
R2048	On	04/02/2021	Bond Future	10.75	Put		4,874.61000	4.87461	4,421,320	17.90	0.00	0		
R2048	On	04/02/2021	Bond Future	10.75	Call		1,366.37000	1.36637	1,573,810	17.90	0.00	0		
R2048	On	04/02/2021	Bond Future	10.46	Call		760.27000	0.76027	896,590	17.26	0.00	0		
R2048	On	06/05/2021	Bond Future	12.35	Call		7,673.08000	7.67308	8,152,520	20.65	0.00	0		
R2048	On	06/05/2021	Bond Future	12.35	Put		2,029.02000	2.02902	1,841,150	20.65	0.00	0		
R2048	On	06/05/2021	Bond Future	12.36	Call		7,716.11000	7.71611	8,196,700	20.67	0.00	0		
R2048	On	06/05/2021	Bond Future	12.36	Put		2,014.05000	2.01405	1,827,330	20.67	0.00	0		
R2048	On	06/05/2021	Bond Future	12.34	Call		7,629.90000	7.62990	8,108,200	20.62	0.00	0		
R2048	On	06/05/2021	Bond Future	12.34	Put		2,043.93000	2.04393	1,854,920	20.62	0.00	0		
R2048	On	05/08/2021	Bond Future	12.50	Put		2,727.53000	2.72753	2,516,870	18.67	0.00	0		
R2048	On	05/08/2021	Bond Future	12.51	Call		7,888.38000	7.88838	8,353,120	18.69	0.00	0		
R2048	On	05/08/2021	Bond Future	12.51	Put		2,711.06000	2.71106	2,501,450	18.69	0.00	0		
R2048	On	05/08/2021	Bond Future	12.52	Call		7,928.90000	7.92890	8,394,690	18.71	0.00	0		
R2048	On	05/08/2021	Bond Future	12.52	Put		2,694.94000	2.69494	2,486,380	18.71	0.00	0		
R2048	On	05/08/2021	Bond Future	12.50	Call		7,848.12000	7.84812	8,311,810	18.67	0.00	0		
R2048	On	04/11/2021	Bond Future	12.84	Call		8,682.37000	8.68237	9,154,420	18.75	0.00	0		
R2048	On	04/11/2021	Bond Future	12.84	Put		3,038.83000	3.03883	2,829,320	18.75	0.00	0		
R2048	On	04/11/2021	Bond Future	12.85	Call		8,720.77000	8.72077	9,193,730	18.77	0.00	0		
R2048	On	04/11/2021	Bond Future	12.85	Put		3,023.20000	3.02320	2,814,600	18.77	0.00	0		
R2048	On	04/11/2021	Bond Future	12.83	Call		8,643.72000	8.64372	9,114,860	18.73	0.00	0		
R2048	On	04/11/2021	Bond Future	12.83	Put		3,054.29000	3.05429	2,843,870	18.73	0.00	0		
Total R2048 Option											0.00	0	4,28	
Total For R2048											0.00	0	119,48	
R209	On	04/02/2021	Bond Future			10.43801	70.72782	10.47104	70.53842	18.83	0.00	0	26,66	
R209	On	06/05/2021	Bond Future			10.62386	68.33238	10.65805	68.14133	18.50	0.00	0	2,88	
R209	On	05/08/2021	Bond Future			10.81658	69.07049	10.85204	68.87747	16.87	0.00	0		
R209	On	04/11/2021	Bond Future			11.01274	66.67187	11.04952	66.47684	16.81	0.00	0		
Total R209 Future											0.00	0	29,51	
R209	On	04/02/2021	Bond Future	10.11	Call		1,502.84000	1.50284	1,560,910	18.40	0.00	0		
R209	On	04/02/2021	Bond Future	10.11	Put		3,614.75000	3.61475	3,483,420	18.40	0.00	0		
R209	On	04/02/2021	Bond Future	10.12	Call		1,525.21000	1.52521	1,583,960	18.41	0.00	0		
R209	On	04/02/2021	Bond Future	10.12	Put		3,577.37000	3.57737	3,446,720	18.41	0.00	0		
R209	On	04/02/2021	Bond Future	10.10	Call		1,480.67000	1.48067	1,538,070	18.39	0.00	0		
R209	On	04/02/2021	Bond Future	10.10	Put		3,652.40000	3.65240	3,520,400	18.39	0.00	0		
R209	On	06/05/2021	Bond Future	12.25	Put		833.95000	0.83395	797,260	20.12	0.00	0	9,11	
R209	On	06/05/2021	Bond Future	12.23	Call		8,854.43000	8.85443	9,008,180	20.12	0.00	0		
R209	On	06/05/2021	Bond Future	12.22	Call		8,817.28000	8.81728	8,970,730	20.12	0.00	0		
R209	On	06/05/2021	Bond Future	12.22	Put		861.45000	0.86145	823,850	20.12	0.00	0		

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	06/05/2021	Bond Future	10.25	Call		2,333.84000	2.33384	2,404,250	17.99	0.00	0	5,3
R209	On	06/05/2021	Bond Future	11.25	Call		5,272.16000	5.27216	5,390,970	19.15	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		2,084.18000	2.08418	2,011,940	19.15	0.00	0	9,1
R209	On	06/05/2021	Bond Future	12.25	Call		8,928.83000	8.92883	9,083,190	20.12	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Put		5,605.29000	5.60529	5,472,250	17.72	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call		1,787.66000	1.78766	1,845,670	17.72	0.00	0	1,5
R209	On	06/05/2021	Bond Future	10.25	Put		4,665.61000	4.66561	4,544,970	17.99	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		852.20000	0.85220	814,900	20.12	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		8,891.62000	8.89162	9,045,680	20.12	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		843.03000	0.84303	806,040	20.12	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Call		4,425.47000	4.42547	4,533,150	18.76	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		2,556.71000	2.55671	2,473,340	18.76	0.00	0	3,5
R209	On	05/08/2021	Bond Future	11.81	Put		2,021.36000	2.02136	1,959,940	18.00	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		6,873.96000	6.87396	7,004,940	17.96	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		2,047.25000	2.04725	1,985,210	17.96	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		6,909.76000	6.90976	7,041,050	17.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		2,034.36000	2.03436	1,972,630	17.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		6,945.39000	6.94539	7,076,990	18.00	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		7,876.85000	7.87685	8,012,690	18.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,219.82000	2.21982	2,160,630	18.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		7,808.13000	7.80813	7,943,450	18.07	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,244.11000	2.24411	2,184,400	18.07	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Call		7,842.48000	7.84248	7,978,060	18.09	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,231.93000	2.23193	2,172,480	18.09	0.00	0	
Total R209 Option											0.00	0	28,6
Total For R209											0.00	0	58,14
R210	On	04/02/2021	Bond Future			192.82563	192.82563	192.81548	192.81548		0.00	0	1,2
R210	On	06/05/2021	Bond Future			192.19181	192.19181	192.18243	192.18243		0.00	0	
R210	On	05/08/2021	Bond Future			194.31327	194.31327	194.30405	194.30405		0.00	0	
R210	On	04/11/2021	Bond Future			193.70696	193.70696	193.69781	193.69781		0.00	0	
Total R210 Future											0.00	0	1,2
Total For R210											0.00	0	1,2
R212	On	04/02/2021	Bond Future			169.96238	169.96238	169.96552	169.96552		0.00	0	6,6
R212	On	06/05/2021	Bond Future			171.79232	171.79232	171.79625	171.79625		0.00	0	
R212	On	05/08/2021	Bond Future			171.36011	171.36011	171.36432	171.36432		0.00	0	
R212	On	04/11/2021	Bond Future			173.23790	173.23790	173.24230	173.24230		0.00	0	
Total R212 Future											0.00	0	6,6
Total For R212											0.00	0	6,6
R213	On	04/02/2021	Bond Future			9.47341	87.31276	9.48081	87.27050	13.73	0.00	0	8,9

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	06/05/2021			9.66549	84.70290	9.67312	84.66058		13.43	0.00	0	
R213	On	05/08/2021			9.86967	85.61765	9.87761	85.57496		12.25	0.00	0	
R213	On	04/11/2021			10.08104	83.00740	10.08930	82.96433		12.15	0.00	0	
Total R213 Future											0.00	0	8,94
R213	On	04/02/2021	9.40	Call			1,965.13000	1.96513	1,971,220	13.65	0.00	0	
R213	On	04/02/2021	9.40	Put			2,428.13000	2.42813	2,391,960	13.65	0.00	0	
R213	On	04/02/2021	9.41	Call			1,992.62000	1.99262	1,998,860	13.66	0.00	0	
R213	On	04/02/2021	9.41	Put			2,398.15000	2.39815	2,362,130	13.66	0.00	0	
R213	On	04/02/2021	9.39	Call			1,937.86000	1.93786	1,943,780	13.65	0.00	0	
R213	On	04/02/2021	9.39	Put			2,458.39000	2.45839	2,422,050	13.65	0.00	0	
R213	On	06/05/2021	11.91	Put			260.39000	0.26039	254,290	14.61	0.00	0	
R213	On	06/05/2021	11.89	Call			11,456.47000	11.45647	11,492,560	14.61	0.00	0	
R213	On	06/05/2021	11.89	Put			267.97000	0.26797	261,740	14.61	0.00	0	
R213	On	06/05/2021	11.90	Call			11,498.48000	11.49848	11,534,630	14.61	0.00	0	
R213	On	06/05/2021	11.90	Put			264.16000	0.26416	257,990	14.61	0.00	0	
R213	On	06/05/2021	11.91	Call			11,540.49000	11.54049	11,576,710	14.61	0.00	0	
R213	On	05/08/2021	10.14	Put			2,867.73000	2.86773	2,843,260	12.35	0.00	0	20
R213	On	05/08/2021	9.34	Put			5,115.20000	5.11520	5,082,700	11.75	0.00	0	
R213	On	05/08/2021	9.34	Call			2,158.40000	2.15840	2,168,590	11.75	0.00	0	20
R213	On	05/08/2021	10.86	Put			1,674.19000	1.67419	1,656,550	13.14	0.00	0	
R213	On	05/08/2021	10.84	Call			6,666.78000	6.66678	6,691,660	13.11	0.00	0	
R213	On	05/08/2021	10.84	Put			1,698.34000	1.69834	1,680,530	13.11	0.00	0	
R213	On	05/08/2021	10.78	Call			6,444.00000	6.44400	6,468,370	13.03	0.00	0	
R213	On	05/08/2021	10.78	Put			1,773.68000	1.77368	1,755,360	13.03	0.00	0	20
R213	On	05/08/2021	10.14	Call			4,262.61000	4.26261	4,280,830	12.35	0.00	0	
R213	On	05/08/2021	10.85	Call			6,704.20000	6.70420	6,729,170	13.13	0.00	0	
R213	On	05/08/2021	10.85	Put			1,686.22000	1.68622	1,668,500	13.13	0.00	0	
R213	On	05/08/2021	10.86	Call			6,741.67000	6.74167	6,766,720	13.14	0.00	0	
R213	On	04/11/2021	11.10	Put			2,035.82000	2.03582	2,018,290	12.98	0.00	0	
R213	On	04/11/2021	11.11	Call			7,125.86000	7.12586	7,151,480	12.99	0.00	0	
R213	On	04/11/2021	11.11	Put			2,023.20000	2.02320	2,005,750	12.99	0.00	0	
R213	On	04/11/2021	11.09	Call			7,054.96000	7.05496	7,080,430	12.97	0.00	0	
R213	On	04/11/2021	11.09	Put			2,048.23000	2.04823	2,030,630	12.97	0.00	0	
R213	On	04/11/2021	11.10	Call			7,090.53000	7.09053	7,116,070	12.98	0.00	0	
Total R213 Option											0.00	0	60
Total For R213											0.00	0	9,54
R214	On	04/02/2021			10.92327	67.20605	11.00293	66.75333		20.79	16,734,306.45	249	15,4
R214	On	06/05/2021			11.10919	64.63674	11.19183	64.17954		20.43	0.00	0	
R214	On	05/08/2021			11.30479	65.33482	11.39069	64.87280		18.63	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
R214	On	04/11/2021	Bond Future			11.50347	62.75916	11.59273	62.29221		18.63	0.00	0	
Total R214 Future												16,734,306.45	249	15,42
R214	On	04/02/2021	Bond Future	10.32	Call			991.84000	0.99184	1,108,200	19.98	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put			5,045.27000	5.04527	4,708,910	19.98	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call			1,008.57000	1.00857	1,126,400	19.99	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put			4,999.73000	4.99973	4,664,840	19.99	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call			975.40000	0.97540	1,090,310	19.97	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			5,091.18000	5.09118	4,753,370	19.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			7,010.99000	7.01099	7,346,210	22.21	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			1,597.26000	1.59726	1,475,280	22.21	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call			7,044.04000	7.04404	7,380,070	22.21	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			1,582.80000	1.58280	1,461,630	22.21	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			7,077.14000	7.07714	7,413,970	22.21	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			1,568.46000	1.56846	1,448,090	22.21	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			2,675.43000	2.67543	2,512,320	19.35	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			5,882.06000	5.88206	6,179,390	19.31	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			2,707.83000	2.70783	2,543,140	19.31	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call			5,914.89000	5.91489	6,213,010	19.33	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			2,691.58000	2.69158	2,527,680	19.33	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			5,947.76000	5.94776	6,246,670	19.35	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			7,107.47000	7.10747	7,422,840	19.68	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			2,760.50000	2.76050	2,608,920	19.68	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			7,043.61000	7.04361	7,357,690	19.64	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			2,789.03000	2.78903	2,636,160	19.64	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			7,075.64000	7.07564	7,390,370	19.66	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			2,774.83000	2.77483	2,622,610	19.66	0.00	0	
Total R214 Option												0.00	0	
Total For R214												16,734,306.45	249	15,42
Total for Bond												435,057,939.22	5,425	1,045,37
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
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	

Contract 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/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/02/2021 GOVI			742.42200	742.42200	740.23100	740.23100				0.00	0	97
GOVI On 06/05/2021 GOVI			750.23000	750.23000	748.02000	748.02000				0.00	0	
GOVI On 05/08/2021 GOVI			758.24300	758.24300	756.01100	756.01100				0.00	0	
GOVI On 04/11/2021 GOVI			766.45900	766.45900	764.20300	764.20300				0.00	0	
Total GOVI Future										0.00	0	97
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			107,190.00000	10.71900	85,280,000			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			107,290.00000	10.72900	85,380,000			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			107,090.00000	10.70900	85,180,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			693,500.00000	69.35000	715,600,000			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			693,400.00000	69.34000	715,500,000			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			693,300.00000	69.33000	715,400,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			368,810.00000	36.88100	391,130,000			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			368,710.00000	36.87100	391,030,000			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			368,610.00000	36.86100	390,930,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			357,930.00000	35.79300	380,490,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Call			357,830.00000	35.78300	380,390,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Call			358,030.00000	35.80300	380,590,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000			0.00	0	
Total GOVI Option										0.00	0	
Total For GOVI										0.00	0	97
Total for GOVI										0.00	0	97

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	04/02/2021	Index Future			778.26100	778.26100	777.67800	777.67800			0.00	0	
AL37	On	06/05/2021	Index Future			786.44700	786.44700	785.86100	785.86100			0.00	0	
AL37	On	05/08/2021	Index Future			794.84700	794.84700	794.25500	794.25500			0.00	0	
AL37	On	04/11/2021	Index Future			803.45900	803.45900	802.86200	802.86200			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/02/2021	Index Future			859.49700	859.49700	859.04000	859.04000			0.00	0	
AL7T	On	06/05/2021	Index Future			868.53700	868.53700	868.07900	868.07900			0.00	0	
AL7T	On	05/08/2021	Index Future			877.81300	877.81300	877.35200	877.35200			0.00	0	
AL7T	On	04/11/2021	Index Future			887.32500	887.32500	886.85900	886.85900			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/02/2021	Index Future			751.85400	751.85400	749.62400	749.62400			0.00	0	23
ALBI	On	06/05/2021	Index Future			759.76200	759.76200	757.51100	757.51100			0.00	0	
ALBI	On	05/08/2021	Index Future			767.87700	767.87700	765.60300	765.60300			0.00	0	
ALBI	On	04/11/2021	Index Future			776.19700	776.19700	773.90000	773.90000			0.00	0	
Total ALBI Future												0.00	0	23
Total For ALBI												0.00	0	23
IGOV	On	04/02/2021	Index Future			263.54800	263.54800	263.98300	263.98300			0.00	0	1,08
IGOV	On	06/05/2021	Index Future			266.38500	266.38500	266.82500	266.82500			0.00	0	
IGOV	On	05/08/2021	Index Future			269.29400	269.29400	269.73900	269.73900			0.00	0	
IGOV	On	04/11/2021	Index Future			272.27500	272.27500	272.72600	272.72600			0.00	0	
Total IGOV Future												0.00	0	1,11
Total For IGOV												0.00	0	1,11
Total for Index												0.00	0	1,34
JIBAR f	On	15/12/2020	Jibar Future			3.36500	96.63500	3.36500	96.63500			0.00	0	30,01
JIBAR f	On	20/01/2021	Jibar Future			3.37500	96.62500	3.36500	96.63500			0.00	0	
JIBAR f	On	17/02/2021	Jibar Future			3.35000	96.65000	3.35000	96.65000			0.00	0	
JIBAR f	On	17/03/2021	Jibar Future			3.35500	96.64500	3.34500	96.65500			0.00	0	
JIBAR f	On	21/04/2021	Jibar Future			3.37000	96.63000	3.37000	96.63000			0.00	0	
JIBAR f	On	19/05/2021	Jibar Future			3.38000	96.62000	3.38000	96.62000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.41000	96.59000	3.40500	96.59500			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.48500	96.51500	3.48500	96.51500			0.00	0	30,00
JIBAR f	On	15/12/2021	Jibar Future			3.64000	96.36000	3.62000	96.38000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			3.78000	96.22000	3.78000	96.22000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.03500	95.96500	4.09000	95.91000			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			4.19500	95.80500	4.18500	95.81500			0.00	0	
Total Jibar Future												0.00	0	60,01

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JIBAR FUTURE										0.00	0	60,01
Total for Jibar										0.00	0	60,01
5Y STN On 21/12/2021 Interest Rate Swap			90.38000	90.38000	90.34000	90.34000				0.00	0	!
Total 5Y STND Future										0.00	0	!
Total For 5Y STND										0.00	0	!
Total for Interest Rate Swap										0.00	0	!
Total for Derivatives :										435,057,939.22	5,425	1,107,7!
AA06 On 15/04/2021 Spot Bond					0.00000	100.37778				0.00	0	
Total AA06 SPOT										0.00	0	
Total For AA06										0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			4.97000	102.77186	4.97000	102.75814				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
AB01/R On 24/11/2020 Spot Bond			10.00000	99.97300	10.00000	100.00000				0.00	0	
Total AB01/R186 SPOT										0.00	0	
Total For AB01/R186										0.00	0	
ABC12 On 25/11/2020 Spot Bond			10.00000	100.00000	10.00000	110.97000				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.75000	304.45024	3.75000	304.40194				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.95015				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.50392				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.60601	9.65000	103.85777				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.89522				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN0: On 17/03/2026 Spot Bond					0.00000	100.98969				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	100.70269				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.39154				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.60677				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.86651				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.51474				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.56988				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.78705				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.50668				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.10020				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.08659				0.00	0	178,073,60
Total ABFN28 SPOT										0.00	0	178,073,60
Total For ABFN28										0.00	0	178,073,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2! On 29/08/2025 Spot Bond					0.00000	100.75643				0.00	0	197,929,50
Total ABFN29 SPOT										0.00	0	197,929,50
Total For ABFN29										0.00	0	197,929,50
ABFN3! On 29/08/2028 Spot Bond					0.00000	101.74404				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.09497				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.65192				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.72056				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.49874				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3! On 07/02/2024 Spot Bond					0.00000	100.75122				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3! On 07/02/2026 Spot Bond					0.00000	100.02678				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.59122				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3! On 23/04/2022 Spot Bond					0.00000	100.39115				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3! On 16/09/2022 Spot Bond					0.00000	101.31593				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4! On 16/09/2024 Spot Bond					0.00000	101.60046				0.00	0	202,998,80
Total ABFN40 SPOT										0.00	0	202,998,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN40										0.00	0	202,998,80
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.69686				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.81650				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.50509				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.52069				0.00	0	187,026,60
Total ABFN44 SPOT										0.00	0	187,026,60
Total For ABFN44										0.00	0	187,026,60
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.53188				0.00	0	154,437,00
Total ABFN45 SPOT										0.00	0	154,437,00
Total For ABFN45										0.00	0	154,437,00
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.78737				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.00002				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	99.99996				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	99.79205				0.00	0	100,000,00
Total ABJ01 SPOT										0.00	0	100,000,00
Total For ABJ01										0.00	0	100,000,00
ABK12 On 20/05/2022 Spot Bond					0.00000	100.14909				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	99.66067				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABK103 On 13/10/2021 Spot Bond			4.34000	4.34000	4.34000	144.92936				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	63.25480	100.00000	63.11042				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.45500	7.45500	7.45500	136.13149				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	16.49824	100.00000	16.46039				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	99.45648				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.04000	214.61790	3.04000	214.58794				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.97500	2.97500	2.97500	145.36702				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.81000	4.81000	4.81000	179.13375				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.15000	5.15000	5.15000	205.19832				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			5.81000	5.81000	5.81000	105.86856				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.92000	6.92000	6.92000	121.97448				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.47000	4.47000	4.47000	101.79181				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS11 On 09/04/2021 Spot Bond			3.86000	103.24105	3.86000	103.23030				0.00	0	620,000,00
Total ABS11 SPOT										0.00	0	620,000,00
Total For ABS11										0.00	0	620,000,00
ABS13 On 14/05/2022 Spot Bond			4.31000	107.85238	4.31000	107.83968				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.63000	109.89644	4.63000	109.88254				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.48500	116.75988	6.48500	116.73929				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.69500	116.02361	7.69500	115.99941				0.00	0	1,500,000,00
Total ABS17 SPOT										0.00	0	1,500,000,00
Total For ABS17										0.00	0	1,500,000,00
ABS18 On 26/09/2023 Spot Bond			5.05000	114.12039	5.05000	114.10468				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.80500	111.22615	6.80500	111.20559				0.00	0	2,200,000,00
Total ABS7 SPOT										0.00	0	2,200,000,00
Total For ABS7										0.00	0	2,200,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.24146	100.00000	11.21630				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.10000	2.10000	2.10000	318.47665				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.46000	170.34777	1.46000	170.33129				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.79500	9.79500	9.79500	107.44075				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL089 On 25/11/2020 Spot Bond			10.00000	100.00000	10.00000	110.97000				0.00	0	
Total ACL089/JIBAR SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL089/JIBAR										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.05561				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.02071				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	254.63409				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	254.65986				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.97729				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	100.00000	10.00000	110.97000				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.98254				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.41944				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.01745				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.01745				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.04716				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.04716				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL202 On 30/01/2023 Spot Bond					0.00000	172.61938				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	174.15662				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL204 On 20/12/2023 Spot Bond					0.00000	100.96159				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL217 On 26/01/2021 Spot Bond					0.00000	100.42925				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL220 On 20/09/2021 Spot Bond					0.00000	100.95458				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.92838				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.19608				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.47238				0.00	160,000,000	80,000,000
Total AECI02 SPOT										0.00	160,000,000	80,000,000
Total For AECI02										0.00	160,000,000	80,000,000
AECI03 On 21/11/2022 Spot Bond					0.00000	100.01316				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.01330				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	99.90625				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL02 On 11/04/2024 Spot Bond					0.00000	97.93340				0.00	0	171,603,50
Total AGL02 SPOT										0.00	0	171,603,50
Total For AGL02										0.00	0	171,603,50
AGL03 On 17/05/2025 Spot Bond					0.00000	97.53263				0.00	0	254,145,90
Total AGL03 SPOT										0.00	0	254,145,90
Total For AGL03										0.00	0	254,145,90
AGT01 On 10/10/2023 Spot Bond					0.00000	104.70790				0.00	202,500,000	1,032,100,00
Total AGT01 SPOT										0.00	202,500,000	1,032,100,00
Total For AGT01										0.00	202,500,000	1,032,100,00
AGT02 On 28/11/2024 Spot Bond					0.00000	100.04228				0.00	228,000,000	76,000,00
Total AGT02 SPOT										0.00	228,000,000	76,000,00
Total For AGT02										0.00	228,000,000	76,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	99.61090				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	101.01958				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.49193				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.49193				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.58000				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.47727				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.47237				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.52624				0.00	0	
Total AHF3B4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.58005				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.75590				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.80954				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.31195				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.01373				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.50000	113.50872	5.50000	113.49198				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.01457				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.01569				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.02356				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.34584				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.51900				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.01451				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.01561				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.02337				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.01342				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.01508				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.01619				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.02563				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.38000	112.57454	6.38000	112.55512				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.50000	111.72673	5.50000	111.71026				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.32000	92.32528	11.32000	92.29765				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.24000	176.69408	5.24000	176.65889				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.61936				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF06 On 24/08/2022 Spot Bond					0.00000	100.52451				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.15329				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.25457				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.68152				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.27178				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	99.99992				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.76367				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.18310				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.50000	220.57074	5.50000	220.52543				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.51500	197.99368	5.51500	197.95292				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN09 On 20/12/2020 Spot Bond					0.00000	99.66144				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN111 On 02/12/2020 Spot Bond					0.00000	99.88244				0.00	0	
Total ASN111 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN111										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	101.16659				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12: On 20/12/2020 Spot Bond					0.00000	101.39598				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	101.37855				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			2.44000	168.43753	2.44000	168.41680				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	97.34379				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.29829				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.30071				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.48500	168.35056	2.48500	168.32964				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15(On 31/05/2021 Spot Bond					0.00000	53.21904				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15(On 02/06/2021 Spot Bond					0.00000	99.87816				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15(On 31/03/2028 Spot Bond			5.45000	171.89861	5.45000	171.86339				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	100.22529				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16(On 19/08/2021 Spot Bond					0.00000	100.02737				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16(On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16(On 20/06/2021 Spot Bond					0.00000	101.29365				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	101.13799				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.84378				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.56000	96.66978	5.56000	96.64985				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.87251				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.88684				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.97637				0.00	111,600,000	27,900,000
Total ASN204 SPOT										0.00	111,600,000	27,900,000
Total For ASN204										0.00	111,600,000	27,900,000
ASN20: On 24/08/2021 Spot Bond					0.00000	100.00008				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	99.99978				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	99.91358				0.00	0	
Total ASN214 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	99.92161				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.13451				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.87432				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.11348				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.05886				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.01451				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.09307				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.88472				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.95111				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.23917				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/01/2021 Spot Bond					0.00000	101.01957				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.97500	4.97500	4.97500	95.23581				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.66500	5.66500	5.66500	86.08281				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.89657				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.03490				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.22077				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.90391				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.67000	95.30729	5.67000	95.28737				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.96854				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 12/02/2021 Spot Bond					0.00000	100.19667				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN342 On 12/02/2021 Spot Bond					0.00000	100.19667				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN344 On 20/06/2024 Spot Bond					0.00000	100.87246				0.00	200,000,000	100,000,000
Total ASN346 SPOT										0.00	200,000,000	100,000,000
Total For ASN346										0.00	200,000,000	100,000,000
ASN346 On 20/06/2024 Spot Bond					0.00000	100.93506				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35: On 20/06/2024 Spot Bond					0.00000	100.92487				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.92487				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	99.91346				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.12568				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.90563				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.94231				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.37400				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	101.00924				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	101.00924				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.11001				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.91437				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.05209				0.00	0	
Total ASN395 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.96359				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.90738				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.08199				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2020 Spot Bond					0.00000	101.11329				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	105.58071				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.88698				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.88698				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.83089				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.86003				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.16932				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.11713				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.94237				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.50827				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.51358				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 28/02/2023 Spot Bond					0.00000	103.43134				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN462 On 31/03/2024 Spot Bond					0.00000	103.58323				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN463 On 31/01/2022 Spot Bond					0.00000	103.03729				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond					0.00000	103.52545				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.32276				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.38450				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 31/03/2024 Spot Bond					0.00000	103.22156				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN473 On 28/02/2023 Spot Bond					0.00000	103.07285				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47(On 11/08/2021 Spot Bond					0.00000	100.15412				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.93866				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.13443				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/05/2021 Spot Bond					0.00000	99.98944				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	94.02100				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond					0.00000	102.65022				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.93517				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 02/09/2021 Spot Bond					0.00000	99.90601				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49(On 07/09/2021 Spot Bond					0.00000	99.88133				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49(On 30/09/2021 Spot Bond					0.00000	101.00545				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49(On 08/09/2021 Spot Bond					0.00000	100.89922				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49(On 10/03/2021 Spot Bond					0.00000	100.86802				0.00	0	
Total ASN495 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN495										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.89191				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.89191				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49 On 16/03/2021 Spot Bond					0.00000	101.15718				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50 On 18/03/2021 Spot Bond					0.00000	100.76440				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50 On 31/03/2021 Spot Bond					0.00000	100.72191				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.80803				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.00000	103.08592	9.00000	101.40548				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50 On 21/12/2026 Spot Bond			8.18000	102.79111	8.18000	101.25501				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	102.85214	8.36000	101.28263				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	102.85214	8.36000	101.28263				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51 On 30/03/2021 Spot Bond					0.00000	100.64604				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN51 On 08/04/2021 Spot Bond					0.00000	100.56027				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.46673				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN518 On 31/07/2022 Spot Bond			9.10000	107.67941	9.10000	100.87260				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	108.77014	11.05000	100.84767				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	107.91469	11.00000	100.57260				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 13/05/2021 Spot Bond					0.00000	100.12005				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN531 On 31/01/2024 Spot Bond			10.50000	101.07071	10.50000	100.20137				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	100.07529				0.00	0	
Total ASN533 SPOT										0.00	0	
Total For ASN533										0.00	0	
ASN533 On 22/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	22,000,000.00
Total ASN534 SPOT										0.00	0	22,000,000.00
Total For ASN534										0.00	0	22,000,000.00
ASN534 On 31/01/2024 Spot Bond			100.00000		100.00000	0.00000				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	101.11860				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW19 On 05/12/2020 Spot Bond			4.16000	99.88615	4.16000	104.64881				0.00	0	
Total BAW19 SPOT										0.00	0	
Total For BAW19										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.90000	107.16705	4.90000	107.15272				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.56212	9.30000	101.53662				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.53113				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.68996				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.01387				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.23723				0.00	2,400,000,000	1,200,000,000
Total BAW30 SPOT										0.00	2,400,000,000	1,200,000,000
Total For BAW30										0.00	2,400,000,000	1,200,000,000
BAW31 On 30/09/2022 Spot Bond					0.00000	100.70131				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.94500	105.08574	5.94500	101.23779				0.00	0	261,241,900
Total BAW33 SPOT										0.00	0	261,241,900
Total For BAW33										0.00	0	261,241,900
BAW34 On 09/10/2023 Spot Bond					0.00000	100.67647				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.88543				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA63 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA63										0.00	0	
BAYA63 On 30/09/2022 Spot Bond					0.00000	101.18051				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA64 On 31/03/2021 Spot Bond					0.00000	101.16564				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA66 On 31/03/2023 Spot Bond			7.70000	7.70000	7.70000	109.05914				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA67 On 30/06/2021 Spot Bond					0.00000	101.06843				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.06843				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.06843				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA71 On 31/03/2026 Spot Bond			10.40500	10.40500	10.40500	108.95128				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	101.23209				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	101.08456				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.05423				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.05432				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.07018				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.21795				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.21795				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.22138				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.25538				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.21748				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.25482				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 30/06/2021 Spot Bond					0.00000	101.40482				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	101.44138				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.44138				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.44138				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.47896				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.44195				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.44195				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.51673				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.20053				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.00453				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.35000	7.35000	7.35000	105.14818				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.28035				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.58314				0.00	600,000,000	300,000,000
Total BDX31 SPOT										0.00	600,000,000	300,000,000
Total For BDX31										0.00	600,000,000	300,000,000
BDX32 On 01/04/2022 Spot Bond					0.00000	100.72005				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.19410				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.50000	111.43255	6.50000	111.41287				0.00	0	
Total BGL07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.83107				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.42622				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.40000	103.29886	6.40000	103.28125				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.13426				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.50000	107.51846	5.50000	107.50261				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.75533				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	104.85052				0.00	2,000,000,000	2,000,000,000
Total BGL15 SPOT										0.00	2,000,000,000	2,000,000,000
Total For BGL15										0.00	2,000,000,000	2,000,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	99.98078				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.25108				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.98971				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	101.04379				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	106.43515				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.15811				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.12626				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.40416				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.24000	112.11976	5.24000	112.10374				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.96662				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.01809				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.63742				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	97.64634				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.41365				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.71438				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.01611				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.93875				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.80508				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.46044				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.68180				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.03539				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.01910				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	98.55819				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.56131				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.27024				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.29304				0.00	0	
Total BPPF25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF25										0.00	0	
BPPF21 On 12/10/2021 Spot Bond					0.00000	100.53541				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF21 On 12/10/2023 Spot Bond					0.00000	100.57990				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF21 On 03/11/2021 Spot Bond					0.00000	100.25709				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF21 On 03/11/2022 Spot Bond					0.00000	100.27021				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF31 On 03/11/2023 Spot Bond					0.00000	100.28161				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.94666				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.21341				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.10000	103.66852	4.10000	103.65708				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.27967				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.11044				0.00	2,347,100	500,000,00
Total CBL29 SPOT										0.00	2,347,100	500,000,00
Total For CBL29										0.00	2,347,100	500,000,00
CCT01 On 23/06/2023 Spot Bond			6.84500	118.62538	6.84500	118.60357				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.19500	118.88066	7.19500	118.85770				0.00	0	40,000,00
Total CCT02 SPOT										0.00	0	40,000,00
Total For CCT02										0.00	0	40,000,00
CCT03 On 15/03/2025 Spot Bond			7.72500	114.54074	7.72500	114.51675				0.00	0	20,000,00
Total CCT03 SPOT										0.00	0	20,000,00
Total For CCT03										0.00	0	20,000,00
CCT04 On 17/07/2027 Spot Bond			9.14500	108.61766	9.14500	106.34541				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	100.00000	10.00000	110.96960				0.00	0	
Total CGR14/JIBAR SPOT										0.00	0	
Total For CGR14/JIBAR										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.43523				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.21699				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.44656				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.29591				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.46406				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.88210				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.87311				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR50 On 23/10/2023 Spot Bond					0.00000	100.66033				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.70344				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.99051				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	159.28693	3.14000	159.18492				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			2.41000	2.41000	2.41000	159.48785				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	100.00000	10.00000	110.97000				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	100.00000	10.00000	110.97000				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN29 On 25/11/2020 Spot Bond			10.00000	100.00000	10.00000	110.97000				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	113.31034	4.77000	111.32100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	103.67900				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.54809				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.27000	114.54734	6.27000	114.52781				0.00	0	
Total CLN362 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	114.42177	8.70700	122.26900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.35761				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.45689				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	107.59249				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2021 Spot Bond			5.09500	103.28204	5.09500	103.26785				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	100.72164	10.98000	100.69191				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	118.58200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	100.56743				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	120.62230	6.50000	119.50800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	105.85300				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	100.94227				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond					0.00000	100.50002				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.95109				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.11890				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.11782				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	101.27393				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	101.32986				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	97.22500				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	101.59200				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	101.50200				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	101.72500				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	101.27788				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN426 On 20/12/2020 Spot Bond					0.00000	101.40700				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	101.63992				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	162.84000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	101.87300				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	101.99000				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	102.00100				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	163.90000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN435 On 20/12/2020 Spot Bond					0.00000	101.10818				0.00	0	
Total CLN435 SPOT										0.00	0	
Total For CLN435										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	101.02963				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN437 On 20/12/2020 Spot Bond					0.00000	101.02963				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN439 On 03/02/2021 Spot Bond					0.00000	100.42909				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	167.44000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN445 On 24/05/2021 Spot Bond			4.99500	103.13206	4.99500	103.11829				0.00	0	
Total CLN445 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN445										0.00	0	
CLN45: On 31/01/2022 Spot Bond			2.41000	168.49555	2.41000	168.47493				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45: On 31/01/2025 Spot Bond			5.92500	129.55093	5.92500	129.52297				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			6.16500	128.35284	6.16500	128.32432				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45: On 20/12/2021 Spot Bond					0.00000	103.92300				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45: On 17/11/2021 Spot Bond					0.00000	100.10444				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45: On 29/11/2021 Spot Bond					0.00000	100.25097				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46: On 29/11/2021 Spot Bond					0.00000	100.44964				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46: On 13/03/2022 Spot Bond			5.70000	107.37442	5.70000	107.35776				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46: On 14/03/2022 Spot Bond					0.00000	101.65913				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	101.08447				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	101.45554				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	100.04180				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	99.33300				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	49.21980	100.00000	49.11145				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 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	
CLN480 On 20/05/2021 Spot Bond					0.00000	100.31363				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.53959				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	100.57402				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.19500	104.19461	5.19500	104.18001				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	107.15132	10.16000	109.08000				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.50000	108.73128	5.50000	108.71525				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.44800				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	101.12403				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN495 On 29/08/2022 Spot Bond					0.00000	99.90632				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			5.90000	116.18728	5.90000	116.16862				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.75591				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	100.05875				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.67355				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.71440				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.00278				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.34402				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.43188				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.36442				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.68781				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.92468	9.96000	101.89732				0.00	0	
Total CLN516 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	100.70012	10.01000	100.67311				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	99.98409				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	103.86448	9.60000	100.94902				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	101.04733				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	99.95774				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.15801				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	101.93165	9.20000	101.90633				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.38947				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.99303				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.63658				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.05362				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.54623				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2021 Spot Bond					0.00000	100.97558				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.04733				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN532 On 20/06/2023 Spot Bond					0.00000	101.03847				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.55557				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			8.57500	8.57500	8.57500	110.29546				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.03861				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.41758				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.63869				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	129.01100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	99.91195				0.00	28,546,990,000	14,273,495,000
Total CLN542 SPOT										0.00	28,546,990,000	14,273,495,000
Total For CLN542										0.00	28,546,990,000	14,273,495,000
CLN543 On 17/01/2024 Spot Bond					0.00000	100.62403				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN546 On 21/08/2026 Spot Bond			8.04500	111.52699	8.04500	111.50309				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.09500	108.67599	8.09500	108.65217				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.18500	108.28425	8.18500	108.26026				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	307.26906				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	101.33994				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.12232				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.17110				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	99.99983				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.71195				0.00	8,000,000,000	4,000,000,000
Total CLN559 SPOT										0.00	8,000,000,000	4,000,000,000
Total For CLN559										0.00	8,000,000,000	4,000,000,000
CLN560 On 20/12/2023 Spot Bond			100.00000		0.00000	126.94400				0.00	0	
Total CLN560 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.19435				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	100.13233	10.19000	100.21434				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.04500	110.26942	8.04500	108.85191				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.22085				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.01323				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	102.55351				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	99.85189				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	100.18201				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN56 On 13/05/2021 Spot Bond					0.00000	100.17947				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN57 On 13/05/2021 Spot Bond					0.00000	100.46570				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN57 On 12/11/2025 Spot Bond			8.27500	108.58122	8.27500	107.15508				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.18087				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.78699				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.18307				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.03787				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 25/04/2023 Spot Bond					0.00000	102.36900				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	101.14313				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.53094				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.82948				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.20207				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	99.91760				0.00	55,000,000,000	27,500,000,000
Total CLN582 SPOT										0.00	55,000,000,000	27,500,000,000
Total For CLN582										0.00	55,000,000,000	27,500,000,000
CLN582 On 16/09/2025 Spot Bond					0.00000	101.22632				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.47727				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2022 Spot Bond					0.00000	99.91998				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	101.83687				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	101.13052				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.95023				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.98641				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.20185				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	103.10155				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.14500	134.94592	4.14500	109.36530				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	99.99984				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.80188				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	99.99984				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.00000				0.00	0	
Total CLN597 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.77900				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.02386				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.98641				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.98641				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.40000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.61533				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.24937				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.16144				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.75924				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.55069				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.01432				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.65279	9.32000	100.62761				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.43811				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	100.75367				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61 On 07/03/2025 Spot Bond					0.00000	101.16660				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN61 On 22/08/2022 Spot Bond					0.00000	100.01382				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN61 On 30/11/2021 Spot Bond					0.00000	101.21091				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61 On 30/09/2022 Spot Bond					0.00000	100.80704				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN61 On 20/12/2029 Spot Bond					0.00000	94.61000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN61 On 20/12/2024 Spot Bond					0.00000	102.82784				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61 On 20/12/2022 Spot Bond					0.00000	101.09954				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN61 On 30/11/2021 Spot Bond					0.00000	101.17601				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62(On 28/10/2024 Spot Bond					0.00000	100.36426				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62(On 28/10/2022 Spot Bond					0.00000	100.36283				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62(On 28/04/2021 Spot Bond					0.00000	100.33351				0.00	1,800,000,000	900,000,000
Total CLN622 SPOT										0.00	1,800,000,000	900,000,000
Total For CLN622										0.00	1,800,000,000	900,000,000
CLN62(On 20/12/2024 Spot Bond					0.00000	79.69400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62(On 25/01/2023 Spot Bond					0.00000	100.42546				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62(On 25/01/2023 Spot Bond			5.60000	109.83921	5.60000	109.82272				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62(On 19/08/2025 Spot Bond					0.00000	100.03905				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62(On 31/07/2034 Spot Bond					0.00000	89.16286				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62(On 31/07/2034 Spot Bond			11.95000	63.16285	11.95000	84.90546				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62(On 20/11/2021 Spot Bond					0.00000	100.05230				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			8.74500	105.38069	8.74500	105.35619				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	100.03864				0.00	0	
Total CLN631 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.01349				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.88217				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.21268				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	100.04638				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.01363				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.03823				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	100.03341				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.15656				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.04638				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.48024				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.01372				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.96626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.37737				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.96809				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.03823				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.24572				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.03823				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.02041				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.03823				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	100.07106				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	95.16800				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.16933				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN657 On 13/10/2026 Spot Bond					0.00000	100.86883				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.97729				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN659 On 20/06/2023 Spot Bond					0.00000	100.98957				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	101.02970				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	97.37800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	89.68100				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	96.98400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	122.51400				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.28842				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.94495				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.05615				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	103.83819				0.00	0	
Total CLN668 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.18470				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	99.95440				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.04774				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	101.10616				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.71149	135.81076	4.71149	110.34951				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.71149	135.81076	4.71149	110.35022				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	101.44516				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.04977				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.05520				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	102.14806				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.95105				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.20399				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.05154				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.07058				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.90567				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.93362				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.17560				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	101.09252				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	101.12562				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.12537				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.97724				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.77229				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.97728				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN693 On 17/05/2025 Spot Bond					0.00000	100.13728				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	93.38589				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	100.83642				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	93.04636				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	85.71173				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	84.12785				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.01812				0.00	0	20,500,000.00
Total CLN699 SPOT										0.00	0	20,500,000.00
Total For CLN699										0.00	0	20,500,000.00
CLN700 On 28/02/2023 Spot Bond					0.00000	101.12254				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.16275				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.42775				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.52902				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.17754				0.00	0	
Total CLN704 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.30177				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	87.69202				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.05791				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.05075				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.95263				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.70838				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.95914				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2021 Spot Bond					0.00000	100.81214				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2021 Spot Bond					0.00000	100.14675				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.95961				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.95961				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.95961				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.71721				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.57557				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.59514				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.68459				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.01639				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.42574				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.74790				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.27191				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.27191				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.27191				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.18104				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN728 On 21/06/2025 Spot Bond					0.00000	100.18104				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.18104				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.32776				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.35000	105.16904	7.35000	105.14818				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.10307				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			6.95000	111.66308	6.95000	111.64223				0.00	0	26,000,000,00
Total COJ05 SPOT										0.00	0	26,000,000,00
Total For COJ05										0.00	0	26,000,000,00
COJ07 On 23/03/2021 Spot Bond			5.41000	103.57843	5.41000	103.56334				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.19500	114.55314	9.19500	114.52500				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG01 On 09/06/2024 Spot Bond			5.68000	118.93797	5.68000	118.91977				0.00	0	100,400,000,00
Total COJG01 SPOT										0.00	0	100,400,000,00
Total For COJG01										0.00	0	100,400,000,00
COT01 On 03/04/2023 Spot Bond			6.33500	107.29399	6.33500	107.27561				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.60500	104.54799	9.60500	104.52105				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			9.69500	98.51257	9.69500	98.48708				0.00	0	16,400,000,00
Total COT03 SPOT										0.00	0	16,400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For COT03										0.00	0	16,400,000,00
CPV01 On 30/06/2029 Spot Bond			8.70000	8.70000	8.70000	113.21192				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.92462				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.92080				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.97723				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.03265				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.86991				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.70574				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	101.04068				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.34605				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.43058				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.15831				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.95528				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.87638				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.34468				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.01343				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.11904				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.44500	8.44500	8.44500	106.79453				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.54365				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.01471				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.45000	105.89908	5.45000	105.88352				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			5.80000	111.18884	5.80000	111.17157			1,044,000,000,000.00	180,000,000	659,348,000	
Total DV23 SPOT									1,044,000,000,000.00	180,000,000	659,348,000	
Total For DV23									1,044,000,000,000.00	180,000,000	659,348,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	26.64525	100.00000	26.58661			0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	26.64525	100.00000	26.58661			0.00	0		
Total DV23/R2023 SPOT									0.00	0		
Total For DV23/R2023									0.00	0		
DV24 On 18/02/2024 Spot Bond			5.37000	115.24997	5.37000	115.23337			0.00	0		
Total DV24 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.57832	9.69000	102.55195				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.57832	9.69000	102.55195				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.06000	97.58190	11.06000	97.55336				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.68618	10.10000	102.65869				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.68618	10.10000	102.65869				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVC03 On 17/12/2020 Spot Bond					0.00000	100.79647				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	99.91726				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.41536				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	98.67226				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.63621				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.46141				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.99531				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.23966				0.00	0	
Total DVF26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.07211				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	99.92972				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	96.93929				0.00	0	2,723,284,80
Total DVFB25 SPOT										0.00	0	2,723,284,80
Total For DVFB25										0.00	0	2,723,284,80
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.38777				0.00	0	177,148,10
Total DVFB26 SPOT										0.00	0	177,148,10
Total For DVFB26										0.00	0	177,148,10
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.27438				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	94.86078				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.29162				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.01583				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.01661				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.17500	110.47046	4.17500	110.45805				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			4.90500	107.96062	4.90500	107.94617				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			5.81000	114.23689	5.81000	114.21882				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.76000	98.25057	5.76000	98.22954				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.56000	86.01765	5.56000	85.99991				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	131.88105	2.25000	131.86549				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.71000	132.42993	4.71000	132.40534				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.73200	117.99410	4.73200	117.97213				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.78000	115.45588	4.78000	115.43446				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.42000	99.66444	5.42000	99.64417				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.53000	88.13943	5.53000	88.12133				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	131.88105	2.25000	131.86549				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	139.22034				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	136.99982				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	105.25798				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	104.33773				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	104.87545				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	103.27963				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	95.90577				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	97.39664				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.11000	103.81932	5.11000	103.80500				0.00	0	20,000,000.00
Total EMM02 SPOT										0.00	0	20,000,000.00
Total For EMM02										0.00	0	20,000,000.00
EMM03 On 04/05/2024 Spot Bond			8.76500	104.32024	8.76500	104.29552				0.00	0	36,200,000.00
Total EMM03 SPOT										0.00	0	36,200,000.00
Total For EMM03										0.00	0	36,200,000.00
EMM04 On 16/05/2028 Spot Bond			10.91000	10.91000	10.91000	94.93475				0.00	0	
Total EMM04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.26000	11.26000	11.26000	99.16986				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			8.84500	8.84500	8.84500	107.10956				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.84500	8.84500	8.84500	108.45858				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.58500	11.58500	11.58500	83.32251				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.31000	10.31000	10.31000	105.88839				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.58500	11.58500	11.58500	100.18823				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.59610				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.71652				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	101.22870				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.42429				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.81372				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.64356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.51444				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.05620				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	99.85568				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	101.04924				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.08123				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.00828				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.97939				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.20059				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.88227				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.87269				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.19066				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQS10 On 28/07/2022 Spot Bond					0.00000	101.13412				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	99.88112				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	99.87743				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.53480				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.13273				0.00	40,000,000	20,000,00
Total EQT005 SPOT										0.00	40,000,000	20,000,00
Total For EQT005										0.00	40,000,000	20,000,00
EQT00 On 30/10/2023 Spot Bond					0.00000	100.35253				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.09504				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.09026				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.10264				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.09121				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1 On 25/11/2020 Spot Bond			10.00000	100.00000	10.00000	110.97000				0.00	0	
Total ERS12/JIBAR SPOT										0.00	0	
Total For ERS12/JIBAR										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.09595				0.00	0	
Total ERS25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.08877				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.08646				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.10071				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.25000	112.93355	5.25000	112.91765				0.00	0	1,313,525,80
Total ES23 SPOT										0.00	0	1,313,525,80
Total For ES23										0.00	0	1,313,525,80
ES23/R On 25/01/2023 Spot Bond			10.00000	103.31528	10.00000	103.28790				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			7.96500	100.65536	7.96500	100.63376				0.00	0	7,020,000,00
Total ES26 SPOT										0.00	0	7,020,000,00
Total For ES26										0.00	0	7,020,000,00
ES26/R On 02/04/2026 Spot Bond			7.85000	101.14884	7.85000	101.12744				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.28000	76.15814	11.31000	75.97191				0.00	0	2,993,607,20
Total ES33 SPOT										0.00	0	2,993,607,20
Total For ES33										0.00	0	2,993,607,20
ES33/R On 15/09/2033 Spot Bond			7.50000	101.45456	7.50000	101.43393				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.96500	74.15157	11.96500	74.12790				0.00	0	1,014,361,20
Total ES42 SPOT										0.00	0	1,014,361,20
Total For ES42										0.00	0	1,014,361,20
ES42/R On 25/04/2042 Spot Bond			8.50000	100.71146	8.50000	100.68843				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.48547				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	101.12781				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.97693				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.96852				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.31787				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.05427				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.10695				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.11233				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.36690				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.64076				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.16096				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.71158				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB14 On 02/06/2021 Spot Bond			5.23000	5.23000	5.23000	107.20318				0.00	0	500,000,00
Total FRB14 SPOT										0.00	0	500,000,00
Total For FRB14										0.00	0	500,000,00
FRB17 On 08/01/2022 Spot Bond					0.00000	103.25079				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.75003				0.00	1,390,000,000	695,000,00
Total FRB18 SPOT										0.00	1,390,000,000	695,000,00
Total For FRB18										0.00	1,390,000,000	695,000,00
FRB19 On 14/04/2021 Spot Bond			6.17000	103.71794	6.17000	103.70081				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.64920				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.30029				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	105.54753				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.81258				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.44749				0.00	150,000,000	50,000,00
Total FRB24 SPOT										0.00	150,000,000	50,000,00
Total For FRB24										0.00	150,000,000	50,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	102.86933				0.00	150,000,000	50,000,00
Total FRB25 SPOT										0.00	150,000,000	50,000,00
Total For FRB25										0.00	150,000,000	50,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	98.51463				0.00	0	422,079,60
Total FRB26 SPOT										0.00	0	422,079,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB26									0.00	0	422,079,60
FRB27 On 03/06/2026 Spot Bond			8.54500	111.99074	8.54500	111.96513			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.46000	170.34777	1.46000	170.33129			0.00	0	
Total FRBI22 SPOT									0.00	0	
Total For FRBI22									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.35000	2.35000	2.35000	316.29287			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.94500	2.94500	2.94500	145.53928		7,362,500,000,000.00	2,500,000,000	1,250,000,00	
Total FRBI25 SPOT								7,362,500,000,000.00	2,500,000,000	1,250,000,00	
Total For FRBI25								7,362,500,000,000.00	2,500,000,000	1,250,000,00	
FRBI28 On 31/03/2028 Spot Bond			4.31000	185.09109	4.31000	185.05882			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.92000	4.92000	4.92000	95.62753			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.13000	5.13000	5.13000	205.60469			0.00	0	
Total FRBI33 SPOT									0.00	0	
Total For FRBI33									0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.75000	81.08109	5.75000	81.06383			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.80000	81.43611	5.80000	81.41880			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ01 On 30/11/2020 Spot Bond			3.48000	3.48000	3.48000	99.76612			0.00	0	
Total FRBZ01 SPOT									0.00	0	
Total For FRBZ01									0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			5.07000	5.07000	5.07000	82.12147			0.00	0	
Total FRBZ02 SPOT									0.00	0	
Total For FRBZ02									0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			5.15000	5.15000	5.15000	81.40456			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10: On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.32500	4.32500	4.32500	137.85352				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	87.75134				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	100.00000	10.00000	110.97000				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	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.52000	168.28297	2.52000	168.26189				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.38000	166.63416	3.38000	166.60946				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	101.80878				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25 On 13/02/2022 Spot Bond					0.00000	100.19935				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	101.04727				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.42312				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 20/06/2021 Spot Bond					0.00000	102.13084				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.43195				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.36972				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.02106				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 02/05/2028 Spot Bond			9.80000	100.60972	9.80000	100.58314				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27 On 12/12/2020 Spot Bond					0.00000	101.02652				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27 On 12/12/2020 Spot Bond					0.00000	101.03057				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27 On 04/03/2021 Spot Bond					0.00000	101.09978				0.00	0	
Total FRC277 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC277										0.00	0	
FRC277 On 21/11/2022 Spot Bond					0.00000	100.01382				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	101.06463				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC282 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	109.43183				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC283 On 26/01/2021 Spot Bond					0.00000	100.69907				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC284 On 11/11/2024 Spot Bond					0.00000	100.25228				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC285 On 20/12/2022 Spot Bond					0.00000	100.98860				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC286 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	107.52189				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC289 On 20/12/2022 Spot Bond					0.00000	100.91966				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC290 On 20/06/2022 Spot Bond					0.00000	101.93660				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC291 On 26/01/2021 Spot Bond					0.00000	100.50002				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC293 On 18/04/2021 Spot Bond					0.00000	100.46009				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC293 On 18/04/2021 Spot Bond					0.00000	100.45030				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	100.11461				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.11678				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.23910				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	101.35326				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 30/11/2020 Spot Bond					0.00000	101.80455				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC301 On 11/11/2024 Spot Bond					0.00000	102.06784				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.54818				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 28/12/2020 Spot Bond					0.00000	100.69764				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC304 On 06/11/2023 Spot Bond					0.00000	100.30936				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	99.96125				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.72398				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC309 On 20/06/2024 Spot Bond					0.00000	100.89867				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	101.04359				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	101.01000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC312 On 23/02/2021 Spot Bond					0.00000	100.49000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	101.15186				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC314 On 23/02/2021 Spot Bond					0.00000	110.70000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	95.87351				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	101.11047				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.37521				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	98.39993				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	101.15172				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC323 On 20/12/2024 Spot Bond					0.00000	101.17972				0.00	0	
Total FRC323 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	101.05566				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.72120				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.15191				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.69830				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	99.95954				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.23930				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.54501				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 02/02/2021 Spot Bond					0.00000	100.31898				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33 On 02/02/2021 Spot Bond					0.00000	100.31898				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33 On 05/03/2021 Spot Bond					0.00000	100.95866				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.40861				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 13/09/2021 Spot Bond					0.00000	105.09921				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.77339				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	101.13521				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.76104				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.73364				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.37507				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.08494				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.94236				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.58850				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 03/08/2021 Spot Bond					0.00000	100.28164				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	101.06461				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.14612				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC348 On 31/07/2023 Spot Bond					0.00000	100.42740				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.30714				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2021 Spot Bond					0.00000	100.27622				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	100.11290				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.16000	3.16000	3.16000	167.02993			2,180,400,000,000.00	690,000,000	2,190,000,000	
Total FRC66 SPOT									2,180,400,000,000.00	690,000,000	2,190,000,000	
Total For FRC66									2,180,400,000,000.00	690,000,000	2,190,000,000	
FRC69 On 31/01/2022 Spot Bond			3.10000	3.10000	3.10000	167.14488			0.00	0	0	
Total FRC69 SPOT									0.00	0	0	
Total For FRC69									0.00	0	0	
FRC71 On 31/01/2022 Spot Bond			3.08000	3.08000	3.08000	167.18322			1,786,400,000,000.00	580,000,000	290,000,000	
Total FRC71 SPOT									1,786,400,000,000.00	580,000,000	290,000,000	
Total For FRC71									1,786,400,000,000.00	580,000,000	290,000,000	
FRI33 On 28/02/2033 Spot Bond			5.16000	90.71057	5.16000	90.69262			0.00	0	0	
Total FRI33 SPOT									0.00	0	0	
Total For FRI33									0.00	0	0	
FRI38 On 31/01/2038 Spot Bond			5.46000	97.92914	5.46000	97.90922			0.00	0	0	
Total FRI38 SPOT									0.00	0	0	
Total For FRI38									0.00	0	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.90669			0.00	0	0	
Total FRJ022 SPOT									0.00	0	0	
Total For FRJ022									0.00	0	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.34251			0.00	0	0	
Total FRJ21 SPOT									0.00	0	0	
Total For FRJ21									0.00	0	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.10254			0.00	0	0	
Total FRJ22 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.46680				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.78346				0.00	0	160,000,00
Total FRJ24 SPOT										0.00	0	160,000,00
Total For FRJ24										0.00	0	160,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.42629				0.00	58,082,700	601,416,80
Total FRJ25 SPOT										0.00	58,082,700	601,416,80
Total For FRJ25										0.00	58,082,700	601,416,80
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.46186				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.06089				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.36849				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.74000	4.74000	4.74000	113.00342				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.38000	5.38000	5.38000	98.93117				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.79464				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.39552				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.52000	97.17114	5.52000	97.15121				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.45000	199.26052	5.45000	199.21983				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.66000	95.43017	5.66000	95.41025				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			5.48000	5.48000	5.48000	198.63387				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			3.87500	140.32969	3.87500	140.30703				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	123.63676	3.70500	123.61737				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.51000	97.29696	5.51000	97.27704				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.60000	196.35205	5.60000	196.31119				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.65000	195.39423	5.65000	195.35331				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.40500	178.25231	3.40500	142.92362				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.68000	194.82233	5.68000	194.78137				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.66000	95.43017	5.66000	95.41025				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			5.26000	174.02070	5.26000	173.98593				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS127 On 31/01/2038 Spot Bond			6.41000	86.73068	6.41000	86.71087				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.15000	175.26300	5.15000	175.22849				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.21000	174.58412	5.21000	174.54949				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.19000	185.41021	6.19000	185.36876				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.34000	87.49996	6.34000	87.48012				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.66000	5.66000	5.66000	95.41025				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.64000	95.67652	5.64000	95.65660				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.02000	176.74425	5.02000	176.71007				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.96000	189.58330	5.96000	189.54204				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.15000	175.26300	5.15000	175.22849				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.15000	175.26300	5.15000	175.22849				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			5.44000	172.00955	5.44000	171.97436				0.00	0	
Total FRS145 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.17500	138.68930	4.17500	138.66580				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.22000	168.86367	2.22000	168.84386				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.50000	171.34509	5.50000	171.30976				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.54000	170.90375	5.54000	170.86834				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.14500	138.85235	4.14500	138.82893				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.01500	176.80150	5.01500	176.76733				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.55000	5.55000	5.55000	170.75817				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 20/06/2022 Spot Bond					0.00000	12.57842				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS158 On 06/06/2023 Spot Bond					0.00000	13.81018				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS159 On 06/06/2024 Spot Bond					0.00000	15.31771				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS160 On 06/06/2025 Spot Bond					0.00000	17.26165				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	11.66370				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS167 On 01/08/2021 Spot Bond					0.00000	11.15681				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS169 On 01/08/2022 Spot Bond					0.00000	6.34114				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.53263				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.59095				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 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	
FRS174 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	
FRS176 On 19/07/2024 Spot Bond					0.00000	14.41380				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS177 On 18/09/2023 Spot Bond					0.00000	100.97728				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.89949				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	132.87721				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	149.83935				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS186 On 23/01/2024 Spot Bond					0.00000	142.01171				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	151.37718				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	127.36073				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	22.14594				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.23648				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.27515				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.17281				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	99.97161				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 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	
FRS205 On 15/03/2021 Spot Bond					0.00000	108.89914				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.59543				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.08175				0.00	0	
Total FRS209 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS209										0.00	0	
FRS211 On 20/12/2020 Spot Bond					0.00000	106.74950				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS211 On 03/09/2021 Spot Bond					0.00000	117.36138				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	105.97164				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
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	101.05228				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.80255				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	100.44951				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.34598				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	101.53812				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	100.40859				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.94236				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	100.41821				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.63377				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	100.00686				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.12007				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	91.60232				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	93.28425				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	92.68916				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 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	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	102.47808				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	105.48433				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS239 On 23/10/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	100.33506				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.39000	2.39000	2.39000	315.94518				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.13000	318.25024	2.13000	318.21360				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.13000	2.13000	2.13000	318.21360				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.46000	170.34777	1.46000	170.33129				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.71000	169.85751	1.71000	169.83992				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.27891				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.36000	90.21323	5.36000	90.19511				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.97000	64.08079	4.97000	95.24808				0.00	0	
Total FRS81 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.29500	3.29500	3.29500	143.54413				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.57500	3.57500	3.57500	141.97073				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.19000	3.19000	3.19000	309.09041				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.42000	4.42000	4.42000	108.91262				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			5.79500	122.55447	5.79500	122.53533				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.14500	117.65623	6.14500	117.63689				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.65500	115.01886	6.65500	114.99817				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			6.93500	118.55285	6.93500	118.53053				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.35500	119.32275	7.35500	119.29933				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.19000	113.00980	8.19000	112.98515				0.00	0	120,000,00
Total FRX30 SPOT										0.00	0	120,000,00
Total For FRX30										0.00	0	120,000,00
FRX31 On 21/02/2031 Spot Bond			8.61000	108.42966	8.61000	108.40482				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.69500	114.59291	8.69500	114.56612				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.02500	75.47018	11.02500	75.44793				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.56244				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.84543				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.05086				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.04510				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.04813				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.04997				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.05051				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.59924				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.69605				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	99.98764				0.00	300,000,000	150,000,000
Total GH5A11 SPOT										0.00	300,000,000	150,000,000
Total For GH5A11										0.00	300,000,000	150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.81175				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	99.98680				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	99.98592				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	99.97989				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.52000	104.79237	4.52000	104.77358				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.65007				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.21094				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.53771				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.66009				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.40000	113.64167	5.40000	113.62504				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.98907				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.63250				0.00	0	
Total GRT20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.49500	105.08659	8.49500	105.06258				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.51248				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.69607				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.70125				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.40805				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.99104				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.25003				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.91932				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.96030				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.34509				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.92325				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.80723				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.50151				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.85126				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.65075				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.74330				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.29420				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.54969				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.22997				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.05346				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.79969				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.83248				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.89776				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT46 On 24/06/2021 Spot Bond					0.00000	100.84881				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	99.97215				0.00	300,000,000	150,000,000
Total H10T1 SPOT										0.00	300,000,000	150,000,000
Total For H10T1										0.00	300,000,000	150,000,000
H10T2 On 30/09/2022 Spot Bond					0.00000	100.75379				0.00	420,000,000	210,000,000
Total H10T2 SPOT										0.00	420,000,000	210,000,000
Total For H10T2										0.00	420,000,000	210,000,000
H10T3 On 28/10/2021 Spot Bond					0.00000	101.03726				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.95954				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.45096				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	101.16471				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.96450				0.00	140,000,000	70,000,000
Total HILB07 SPOT										0.00	140,000,000	70,000,000
Total For HILB07										0.00	140,000,000	70,000,000
HILB08 On 29/03/2023 Spot Bond					0.00000	97.76346				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.99626				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.44181				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.28165				0.00	0	
Total HILB11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.12152			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.10123			0.00	0	
Total HILB13 SPOT									0.00	0	
Total For HILB13									0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	100.00000	10.00000	110.97000			0.00	0	
Total HPF04/JIBAR SPOT									0.00	0	
Total For HPF04/JIBAR									0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.79879			0.00	0	
Total HPF11 SPOT									0.00	0	
Total For HPF11									0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.74620			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.73125			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.73000	313.05016	2.73000	313.00905			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.08000	3.08000	3.08000	316.12423			0.00	0	200,000,00
Total HWAY24 SPOT									0.00	0	200,000,00
Total For HWAY24									0.00	0	200,000,00
HWAY3 On 28/08/2030 Spot Bond			9.81000	113.62975	9.81000	105.88363			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.49000	71.89123	5.49000	90.58901			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.36000	88.43332	11.36000	88.40677			0.00	0	4,350,000,00
Total HWAY34 SPOT									0.00	0	4,350,000,00
Total For HWAY34									0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.97189	100.00000	11.94554			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.40000	87.75483	11.40000	87.72839			0.00	0	5,020,000,00
Total HWAY35 SPOT									0.00	0	5,020,000,00
Total For HWAY35									0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.97113	100.00000	11.94478			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.71912			0.00	0	25,000,000,00
Total HWF11 SPOT									0.00	0	25,000,000,00
Total For HWF11									0.00	0	25,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.53248			0.00	0	10,000,000,00
Total HWF12 SPOT									0.00	0	10,000,000,00
Total For HWF12									0.00	0	10,000,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	99.92247			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	100.00000	10.00000	110.97000			0.00	0	
Total HWY023/R197 SPOT									0.00	0	
Total For HWY023/R197									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.76000	146.62610	2.72500	146.80976		34,606,536,000,000.00	12,538,600,000	330,161,229,00	
Total I2025 SPOT								14,606,536,000,000.00	12,538,600,000	330,161,229,00	
Total For I2025								14,606,536,000,000.00	12,538,600,000	330,161,229,00	
I2029 On 31/03/2029 Spot Bond			4.05000	102.08833	4.05000	102.07123		251,870,310,000,000.00	62,190,200,000	254,483,300,80	
Total I2029 SPOT								1,870,310,000,000.00	62,190,200,000	254,483,300,80	
Total For I2029								1,870,310,000,000.00	62,190,200,000	254,483,300,80	
I2033 On 28/02/2033 Spot Bond			4.66000	95.55549	4.66000	95.53785		930,275,236,606,000.00	199,629,879,100	283,310,774,00	
Total I2033 SPOT								10,275,236,606,000.00	199,629,879,100	283,310,774,00	
Total For I2033								10,275,236,606,000.00	199,629,879,100	283,310,774,00	
I2038 On 31/01/2038 Spot Bond			4.78000	107.04419	4.76000	107.30766		125,327,776,000,000.00	26,219,200,000	344,248,996,70	
Total I2038 SPOT								15,327,776,000,000.00	26,219,200,000	344,248,996,70	
Total For I2038								15,327,776,000,000.00	26,219,200,000	344,248,996,70	
I2046 On 31/03/2046 Spot Bond			4.75000	95.42061	4.75000	95.40284		013,401,100,000,000.00	213,347,600,000	376,814,622,30	
Total I2046 SPOT								13,401,100,000,000.00	213,347,600,000	376,814,622,30	
Total For I2046								13,401,100,000,000.00	213,347,600,000	376,814,622,30	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050 On 31/12/2050 Spot Bond			4.79900	96.89710	4.80000	96.86163		310,572,563,900,000.00	64,716,100,000	312,223,343,80	
Total I2050 SPOT								10,572,563,900,000.00	64,716,100,000	312,223,343,80	
Total For I2050								10,572,563,900,000.00	64,716,100,000	312,223,343,80	
IBL101 On 24/05/2022 Spot Bond			5.21500	5.21500	5.21500	105.50068		0.00	0		
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.29241		0.00	0		
Total IBL102 SPOT								0.00	0		
Total For IBL102								0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.85000	312.02285	2.85000	311.98088		0.00	0		
Total IBL109 SPOT								0.00	0		
Total For IBL109								0.00	0		
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.78120		0.00	0		
Total IBL110 SPOT								0.00	0		
Total For IBL110								0.00	0		
IBL113 On 21/05/2021 Spot Bond					0.00000	100.01235		0.00	0		
Total IBL113 SPOT								0.00	0		
Total For IBL113								0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	100.19336		0.00	0		
Total IBL114 SPOT								0.00	0		
Total For IBL114								0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	100.01296		0.00	0		
Total IBL115 SPOT								0.00	0		
Total For IBL115								0.00	0		
IBL119 On 16/08/2021 Spot Bond					0.00000	100.10135		0.00	0	136,875,10	
Total IBL119 SPOT								0.00	0	136,875,10	
Total For IBL119								0.00	0	136,875,10	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.66225		0.00	500,000,000	500,000,00	
Total IBL123 SPOT								0.00	500,000,000	500,000,00	
Total For IBL123								0.00	500,000,000	500,000,00	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.10149		0.00	0		
Total IBL124 SPOT								0.00	0		
Total For IBL124								0.00	0		
IBL128 On 11/04/2022 Spot Bond					0.00000	100.56240		0.00	0		
Total IBL128 SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.07019				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.57592				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.16466				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.80133				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.45766				0.00	0	193,418,00
Total IBL134 SPOT										0.00	0	193,418,00
Total For IBL134										0.00	0	193,418,00
IBL135 On 22/11/2024 Spot Bond					0.00000	100.01372				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.01282				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.10394				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.04361				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.09277				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.04862				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.04833				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.88393				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.91622				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.73516				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.98872				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.98817				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.70096				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.05983				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.57000	1.57000	1.57000	170.11485				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	100.00000	10.00000	110.97000				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL60 On 17/02/2024 Spot Bond			5.86000	115.52628	5.86000	115.50814				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.59718				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL67 On 31/01/2022 Spot Bond			1.86000	169.56433	1.86000	169.54610				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	99.99060				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.29000	110.89932	4.29000	110.88653				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.41392				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.10000	103.12131	4.10000	103.10995				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	70.94898	100.00000	70.81809				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	99.96855				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.82430				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.04506				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.69500	106.30630	7.69500	106.28413				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.81000	109.26777	9.81000	109.52080				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.11329				0.00	0	
Total IDCG10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.31500	116.69507	8.31500	116.66910				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.35256				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.11954				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.15003				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.80867				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.43933				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.20458				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.91145				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.19489				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.80346				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.85832				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.13175				0.00	0	197,683,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG22 SPOT										0.00	0	197,683,70
Total For IDCG22										0.00	0	197,683,70
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.47837				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.96423				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.19500	109.26314	7.19500	109.24204				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			4.95500	102.43567	4.95500	102.42201				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	100.00000	10.00000	110.97000				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	101.27593				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.10330				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.82167				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	93.79874				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.56474				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV03 On 11/02/2021 Spot Bond					0.00000	100.55820				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.40000	104.94964	6.40000	104.93148				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.97712				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.73460				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF01/J On 25/11/2020 Spot Bond			10.00000	100.00000	10.00000	110.97000				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	101.14405				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.96191				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.98034				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.85666				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.87386				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.89105				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.45985				0.00	0	
Total IPF21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IPF21									0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.00843			0.00	0	
Total IPF22 SPOT									0.00	0	
Total For IPF22									0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.25959			0.00	0	
Total IPF24 SPOT									0.00	0	
Total For IPF24									0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.55268			0.00	0	
Total IPF25 SPOT									0.00	0	
Total For IPF25									0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.20446			0.00	0	
Total IPF26 SPOT									0.00	0	
Total For IPF26									0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.20833			0.00	0	
Total IPF27 SPOT									0.00	0	
Total For IPF27									0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.81609			0.00	140,000,000	70,000,000
Total IPF30 SPOT									0.00	140,000,000	70,000,000
Total For IPF30									0.00	140,000,000	70,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	99.06307			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.76718			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.99876			0.00	0	
Total IPF33 SPOT									0.00	0	
Total For IPF33									0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.87215	2.75000	100.86466			0.00	0	
Total IV017/R212 SPOT									0.00	0	
Total For IV017/R212									0.00	0	
IV019 On 31/03/2028 Spot Bond			5.91000	166.88252	5.91000	166.84630			0.00	0	
Total IV019 SPOT									0.00	0	
Total For IV019									0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.42636			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.40000	104.80165	6.40000	104.78353				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.31529				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	102.21135				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.29099				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.96000	3.96000	3.96000	165.50820				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	103.18435				0.00	0	1,000,000,00
Total IV040 SPOT										0.00	0	1,000,000,00
Total For IV040										0.00	0	1,000,000,00
IV041 On 29/09/2021 Spot Bond			7.22000	105.67830	7.22000	105.65759				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.45937				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.23500	7.23500	7.23500	105.05435				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.44733				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.46000	168.39888	2.46000	168.37805				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV046 On 21/06/2022 Spot Bond					0.00000	103.36278				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.87879				0.00	0	170,000,00
Total IV050 SPOT										0.00	0	170,000,00
Total For IV050										0.00	0	170,000,00
IV19A On 31/03/2028 Spot Bond			5.81000	167.95855	5.81000	167.92250				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	100.00000	10.00000	110.97000				0.00	0	
Total IVC005/JIBAR SPOT										0.00	0	
Total For IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.77632				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.40000	102.46804	10.40000	102.43981				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			5.71500	110.08847	5.71500	110.07152				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.86872				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.89162				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.87635				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.48423				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.36500	102.25474	5.36500	102.24010				0.00	0	
Total IVC110 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.09567				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.13278				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.65259				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.56086				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	99.90786				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.44003				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	99.87624				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	101.04291				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	99.88419				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.85497				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.65603				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.59540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.36227				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	100.23131				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.43063				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.73663				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.99898				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.98501				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.76277				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.21625				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.57511				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC176 On 05/06/2023 Spot Bond					0.00000	101.13471				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.73895				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.70774				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.47762				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.80130				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.16351				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.16471				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.09724				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.95608				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.47804				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.90173	7.40000	103.14561				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVZ017 On 26/11/2020 Spot Bond			3.75000	3.75000	3.75000	99.92813				0.00	0	
Total IVZ017 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVZ017										0.00	0	
IVZ018 On 03/12/2020 Spot Bond			3.75000	3.75000	3.75000	99.85637				0.00	0	
Total IVZ018 SPOT										0.00	0	
Total For IVZ018										0.00	0	
IVZ019 On 07/12/2020 Spot Bond			3.75000	3.75000	3.75000	99.81541				0.00	0	
Total IVZ019 SPOT										0.00	0	
Total For IVZ019										0.00	0	
IVZ020 On 11/12/2020 Spot Bond			3.75000	3.75000	3.75000	99.77448				0.00	0	
Total IVZ020 SPOT										0.00	0	
Total For IVZ020										0.00	0	
IVZ021 On 07/01/2021 Spot Bond			3.75000	3.75000	3.75000	99.49910				0.00	0	
Total IVZ021 SPOT										0.00	0	
Total For IVZ021										0.00	0	
IVZ022 On 14/01/2021 Spot Bond			3.75000	3.75000	3.75000	99.42795				0.00	0	
Total IVZ022 SPOT										0.00	0	
Total For IVZ022										0.00	0	
IVZ023 On 21/01/2021 Spot Bond			3.75000	3.75000	3.75000	99.35690				0.00	0	
Total IVZ023 SPOT										0.00	0	
Total For IVZ023										0.00	0	
IVZ024 On 28/01/2021 Spot Bond			3.75000	3.75000	3.75000	99.28596				0.00	0	
Total IVZ024 SPOT										0.00	0	
Total For IVZ024										0.00	0	
IVZ025 On 04/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.21511				0.00	0	
Total IVZ025 SPOT										0.00	0	
Total For IVZ025										0.00	0	
IVZ026 On 09/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.16457				0.00	0	
Total IVZ026 SPOT										0.00	0	
Total For IVZ026										0.00	0	
IVZ027 On 11/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.14437				0.00	0	
Total IVZ027 SPOT										0.00	0	
Total For IVZ027										0.00	0	
IVZ028 On 16/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.09390				0.00	0	
Total IVZ028 SPOT										0.00	0	
Total For IVZ028										0.00	0	
IVZ029 On 18/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.07373				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ029 SPOT										0.00	0	
Total For IVZ029										0.00	0	
IVZ030 On 23/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.02333				0.00	0	
Total IVZ030 SPOT										0.00	0	
Total For IVZ030										0.00	0	
IVZ031 On 25/02/2021 Spot Bond			3.75000	3.75000	3.75000	99.00319				0.00	0	
Total IVZ031 SPOT										0.00	0	
Total For IVZ031										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.16069				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.65797				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.95000	104.59863	5.95000	104.58179				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	97.98284				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	97.59695				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.48694				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.60635				0.00	0	1,000,000,00
Total KAP015 SPOT										0.00	0	1,000,000,00
Total For KAP015										0.00	0	1,000,000,00
KAP016 On 29/04/2022 Spot Bond					0.00000	99.93562				0.00	0	350,000,00
Total KAP016 SPOT										0.00	0	350,000,00
Total For KAP016										0.00	0	350,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP017 On 19/10/2023 Spot Bond					0.00000	100.53988				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.42163				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.28500	128.00164	8.28500	127.97294				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	95.81896				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	93.68952				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.18000	110.53646	6.18000	110.51808				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.55225				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.20000	108.09904	8.20000	108.07517				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	98.15645				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.83620				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.88000	93.88792	11.88000	93.85800				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.25000	105.56120	9.25000	105.53512				0.00	0	117,265,30
Total LBK29 SPOT										0.00	0	117,265,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LBK29										0.00	0	117,265,30
LBK30 On 20/09/2021 Spot Bond					0.00000	94.94782				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.23181				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.21439				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.69692				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.65509				0.00	0	152,469,10
Total LBK35 SPOT										0.00	0	152,469,10
Total For LBK35										0.00	0	152,469,10
LBK37 On 25/06/2024 Spot Bond					0.00000	94.24497				0.00	0	153,667,80
Total LBK37 SPOT										0.00	0	153,667,80
Total For LBK37										0.00	0	153,667,80
LBK38 On 16/02/2023 Spot Bond					0.00000	82.90178				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.32864				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			5.75000	109.17591	5.75000	109.15891				0.00	0	2,500,000,00
Total LGL06 SPOT										0.00	0	2,500,000,00
Total For LGL06										0.00	0	2,500,000,00
LGL07 On 04/10/2022 Spot Bond					0.00000	102.24113				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.07970				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.09540				0.00	2,550,500,000	2,550,500,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL09 SPOT										0.00	2,550,500,000	2,550,500,000
Total For LGL09										0.00	2,550,500,000	2,550,500,000
LGL10 On 08/10/2025 Spot Bond					0.00000	99.92508				0.00	0	168,425,800
Total LGL10 SPOT										0.00	0	168,425,800
Total For LGL10										0.00	0	168,425,800
LGL11 On 09/09/2026 Spot Bond					0.00000	101.24107				0.00	1,800,000,000	802,981,100
Total LGL11 SPOT										0.00	1,800,000,000	802,981,100
Total For LGL11										0.00	1,800,000,000	802,981,100
LHL27 On 13/02/2021 Spot Bond					0.00000	100.23174				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.27314				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	101.42673				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.49463				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	99.98030				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	99.97985				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.05158				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.05374				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.05535				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MAQ19 On 23/11/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total MAQ191 SPOT									0.00	0	
Total For MAQ191									0.00	0	
MAQ19 On 08/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	110,000,000,000	110,000,000,000
Total MAQ192 SPOT									10,000,000,000,000.00	110,000,000,000	110,000,000,000
Total For MAQ192									10,000,000,000,000.00	110,000,000,000	110,000,000,000
MBF05 On 21/05/2021 Spot Bond					0.00000	100.24272			0.00	0	
Total MBF059 SPOT									0.00	0	
Total For MBF059									0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.33919			0.00	0	
Total MBF061 SPOT									0.00	0	
Total For MBF061									0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.23627			0.00	0	
Total MBF063 SPOT									0.00	0	
Total For MBF063									0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.80963			0.00	0	
Total MBF065 SPOT									0.00	0	
Total For MBF065									0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	101.00439			0.00	0	5,840,000,000
Total MBF066 SPOT									0.00	0	5,840,000,000
Total For MBF066									0.00	0	5,840,000,000
MBF06 On 17/11/2021 Spot Bond					0.00000	100.07314			0.00	0	2,100,000,000
Total MBF067 SPOT									0.00	0	2,100,000,000
Total For MBF067									0.00	0	2,100,000,000
MBF06 On 17/11/2023 Spot Bond					0.00000	100.07979			0.00	0	
Total MBF068 SPOT									0.00	0	
Total For MBF068									0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.05588			0.00	0	
Total MBP038 SPOT									0.00	0	
Total For MBP038									0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.09846			0.00	0	
Total MBP039 SPOT									0.00	0	
Total For MBP039									0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.01248			0.00	0	
Total MBP040 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.51848				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.59227				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.34445				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.68988				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.83767				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.40505				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	99.97575				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.68989				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.70546				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.36328				0.00	1,000,000,000	1,000,000,000
Total MBP050 SPOT										0.00	1,000,000,000	1,000,000,000
Total For MBP050										0.00	1,000,000,000	1,000,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.99910				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.52500	103.59410	4.52500	103.58143				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.24000	7.24000	7.24000	119.15202				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.00000	112.59807	5.00000	112.58296				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.69350				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.42964				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	97.38087				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			7.84500	111.10537	7.84500	111.08200				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.50153				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.31640				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.29230				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	99.68395				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.38177				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN13 On 04/06/2025 Spot Bond					0.00000	97.60311				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.18312				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.19068				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.17209				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.40591				0.00	0	160,000,00
Total MTN17 SPOT										0.00	0	160,000,00
Total For MTN17										0.00	0	160,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	98.30725				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.10261				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.91563				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.46970				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.40917				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.79500	107.29376	7.79500	104.62641				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.44437				0.00	0	
Total MTN24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.18750				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR0 On 22/02/2021 Spot Bond					0.00000	100.01442				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.01419				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.01419				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.01529				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.72279				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.88102				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.95973				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.25639				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.92674				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.82530				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.08201				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.30012				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.50060				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.32000	105.60071	5.32000	105.58540				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			5.80000	113.60609	5.80000	113.58844				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.72500	111.15507	8.72500	111.12928				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	99.90681				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.47227				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.32296				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.44203				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.36084				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK11/ On 28/11/2020 Spot Bond			4.91500	99.95961	4.91500	99.94617			2,934,255,000,000.00	597,000,000	351,203,10
Total NBK11A SPOT									2,934,255,000,000.00	597,000,000	351,203,10
Total For NBK11A									2,934,255,000,000.00	597,000,000	351,203,10
NBK12/ On 19/03/2021 Spot Bond			5.10000	103.04857	5.10000	103.03439			0.00	0	
Total NBK12A SPOT									0.00	0	
Total For NBK12A									0.00	0	
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.71025	9.38000	101.68486			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13/ On 19/03/2024 Spot Bond			5.36500	114.88200	5.36500	114.86521			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14/ On 25/06/2021 Spot Bond			4.22000	106.76154	4.22000	106.74936			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15/ On 11/02/2022 Spot Bond			4.66500	107.32587	4.66500	107.31242			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16/ On 12/02/2025 Spot Bond			5.84500	115.93647	5.84500	115.91831			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17/ On 22/04/2026 Spot Bond			6.61500	115.87148	6.61500	115.85077			0.00	0	1,220,000,00
Total NBK17A SPOT									0.00	0	1,220,000,00
Total For NBK17A									0.00	0	1,220,000,00
NBK19/ On 01/06/2022 Spot Bond			5.19500	111.06214	5.19500	111.04658			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20/ On 01/06/2026 Spot Bond			6.60500	122.13414	6.60500	122.11246			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK20/ On 25/06/2021 Spot Bond					0.00000	100.95051			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21/ On 21/07/2027 Spot Bond			7.66500	118.88066	7.66500	118.85636			0.00	0	2,000,000,00
Total NBK21A SPOT									0.00	0	2,000,000,00

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 NBK21A									0.00	0	2,000,000,00
NBK22 On 19/11/2022 Spot Bond			4.29000	111.04381	4.29000	111.03080			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.33000	118.54146	6.33000	118.52106			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.37000	119.36955	7.37000	119.34569			0.00	0	1,000,000,00
Total NBK24A SPOT									0.00	0	1,000,000,00
Total For NBK24A									0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.17153			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			4.76000	4.76000	4.76000	115.20140			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.84431			0.00	0	116,508,70
Total NBK25B SPOT									0.00	0	116,508,70
Total For NBK25B									0.00	0	116,508,70
NBK26 On 10/05/2023 Spot Bond			100.00000	23.20922	100.00000	23.15729			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.61045			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.55500	116.29443	7.55500	116.27061			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28 On 02/08/2023 Spot Bond			4.69500	116.38852	4.69500	116.37384			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29 On 31/07/2026 Spot Bond			6.71500	120.95562	6.71500	120.93392			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.32500	115.07130	5.32500	115.05486		2,875,500,000,000.00		540,000,000	180,000,00

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 NBK30A SPOT									2,875,500,000,000.00	540,000,000	180,000,000
Total For NBK30A									2,875,500,000,000.00	540,000,000	180,000,000
NBK30I On 18/02/2021 Spot Bond					0.00000	100.41110			0.00	0	
Total NBK30B SPOT									0.00	0	
Total For NBK30B									0.00	0	
NBK31I On 09/11/2023 Spot Bond			5.45000	111.08819	5.45000	111.07169			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.41347			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	100.41968			0.00	0	
Total NBK34B SPOT									0.00	0	
Total For NBK34B									0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.50978			0.00	0	
Total NBK35B SPOT									0.00	0	
Total For NBK35B									0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	101.82225			0.00	0	
Total NBK36B SPOT									0.00	0	
Total For NBK36B									0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.03000			0.00	0	
Total NBK38B SPOT									0.00	0	
Total For NBK38B									0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.52000	9.52000	9.52000	69.97448			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.75032			0.00	0	
Total NBK40B SPOT									0.00	0	
Total For NBK40B									0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.54274			0.00	0	
Total NBK42B SPOT									0.00	0	
Total For NBK42B									0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.29573			0.00	0	
Total NBK43B SPOT									0.00	0	
Total For NBK43B									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK44I On 15/02/2021 Spot Bond					0.00000	100.23235				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.24248				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.21377				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.69631				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.29687				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.73895				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.49574				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.56740				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	98.97776				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	99.74242				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.01353				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.76838				0.00	0	
Total NBKB55 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.27497				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.47701				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.64074				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.42658				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.49457				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	98.92731				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.94239				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			8.69000	107.49161	8.69000	107.46636				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.93366				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.72500	106.87780	8.72500	106.85259				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.94239				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.95626				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.97372				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.73688				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.40270				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.47723				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	103.73682				0.00	1,450,000,000	1,450,000,000
Total NGL01 SPOT										0.00	1,450,000,000	1,450,000,000
Total For NGL01										0.00	1,450,000,000	1,450,000,000
NGL01 On 01/07/2025 Spot Bond					0.00000	99.96693				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.46731				0.00	2,520,000,000	2,520,000,000
Total NGL02 SPOT										0.00	2,520,000,000	2,520,000,000
Total For NGL02										0.00	2,520,000,000	2,520,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.17394				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.02494				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.27740				0.00	0	
Total NGL05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.32162				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.67304				0.00	0	276,974,90
Total NGL07 SPOT										0.00	0	276,974,90
Total For NGL07										0.00	0	276,974,90
NGL08 On 02/07/2025 Spot Bond					0.00000	101.04586				0.00	0	180,240,30
Total NGL08 SPOT										0.00	0	180,240,30
Total For NGL08										0.00	0	180,240,30
NGLT1 On 01/07/2022 Spot Bond					0.00000	106.03019				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.27838				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.29336				0.00	202,500,000	202,500,00
Total NGT103 SPOT										0.00	202,500,000	202,500,00
Total For NGT103										0.00	202,500,000	202,500,00
NGT10 On 15/01/2025 Spot Bond					0.00000	102.61165				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	97.63638				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	100.42663				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	100.12593				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	100.00000	10.00000	110.97000				0.00	0	
Total NHM001/JIBAR SPOT										0.00	0	
Total For NHM001/JIBAR										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	100.50492	13.50000	100.46994				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.41695				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.75704				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.55907				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.00018				0.00	49,000,000,000	34,700,000,000
Total NHM011 SPOT										0.00	49,000,000,000	34,700,000,000
Total For NHM011										0.00	49,000,000,000	34,700,000,000
NHM01 On 13/06/2022 Spot Bond					0.00000	101.38665				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.08202				0.00	2,000,000,000	1,000,000,000
Total NHM014 SPOT										0.00	2,000,000,000	1,000,000,000
Total For NHM014										0.00	2,000,000,000	1,000,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	101.29926				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.26639				0.00	39,717,400,000	20,000,000,000
Total NHM016 SPOT										0.00	39,717,400,000	20,000,000,000
Total For NHM016										0.00	39,717,400,000	20,000,000,000
NHM01 On 26/02/2021 Spot Bond					0.00000	99.96855				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	99.98104				0.00	49,500,000,000	25,300,000,000
Total NHM018 SPOT										0.00	49,500,000,000	25,300,000,000
Total For NHM018										0.00	49,500,000,000	25,300,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	99.97993				0.00	78,000,000,000	39,000,000,000
Total NHM019 SPOT										0.00	78,000,000,000	39,000,000,000
Total For NHM019										0.00	78,000,000,000	39,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI202 On 07/12/2033 Spot Bond			5.65000	5.65000	5.65000	195.35331				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.52000	4.52000	4.52000	182.54345				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.48000	3.48000	3.48000	142.50233				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.75000	3.75000	3.75000	104.40509				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.51000	5.51000	5.51000	97.27704				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.58500	3.58500	3.58500	141.91491				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			3.97500	3.97500	3.97500	139.75747				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.56000	4.56000	4.56000	182.06878				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.31000	185.09109	4.31000	185.05882				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.62500	95.86181	5.62500	95.84188				0.00	0	
Total NILB17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.75343				0.00	5,000,000,000	2,500,000,000
Total NN011 SPOT										0.00	5,000,000,000	2,500,000,000
Total For NN011										0.00	5,000,000,000	2,500,000,000
NN014 On 10/09/2024 Spot Bond					0.00000	104.04840				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.84440				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.73180				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	130.06070				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.94830				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	103.08040				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.01416				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	102.09820				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	102.70150				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	104.65200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	103.20990				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.01441				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	103.16480				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	117.64700				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.18706				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	117.47140				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	114.95780				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.02212				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	108.36170				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	102.24160				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	102.93370				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN057 On 26/08/2025 Spot Bond					0.00000	104.85350				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	101.26910				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.08037				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	117.38000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	99.37169				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	101.81000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	101.83000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	103.48000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	102.35000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	100.00080				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.10880				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.09520				0.00	0	
Total NNF019 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	90.39138				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	100.02860				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	99.61135				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	90.39138				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	124.79430				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.87310				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.00975				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	83.80684				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.01405				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.01415				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.01307				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.01056				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.15848				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.01527				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.01449				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.01176				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.27699				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.01218				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			5.85000	112.36263	5.85000	112.34473				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.98000	193.22072	2.98000	193.19406				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			8.92500	118.58586	8.92500	118.55758				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	12.24716	100.00000	12.22006				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.36105				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC22 On 15/02/2021 Spot Bond					0.00000	100.27367				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.14039				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.88957				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.43171				0.00	0	500,000,0€
Total NTC25 SPOT										0.00	0	500,000,0€
Total For NTC25										0.00	0	500,000,0€
NTC26 On 07/12/2023 Spot Bond					0.00000	100.37553				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.92315				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.93667				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.84961				0.00	2,400,000,000	1,200,000,0€
Total NTC29 SPOT										0.00	2,400,000,000	1,200,000,0€
Total For NTC29										0.00	2,400,000,000	1,200,000,0€
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	101.07518				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.97506				0.00	22,000,000,000	22,300,000,0€
Total NTC32 SPOT										0.00	22,000,000,000	22,300,000,0€
Total For NTC32										0.00	22,000,000,000	22,300,000,0€
OMI01 On 22/11/2022 Spot Bond					0.00000	99.56560				0.00	0	
Total OMI01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.05000	108.51908	5.05000	108.50412				0.00	0	1,500,000,00
Total OML06 SPOT										0.00	0	1,500,000,00
Total For OML06										0.00	0	1,500,000,00
OML07 On 19/03/2025 Spot Bond			6.90500	116.89892	6.90500	116.87699				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			5.25000	111.74149	5.25000	111.72549				0.00	0	1,000,000,00
Total OML09 SPOT										0.00	0	1,000,000,00
Total For OML09										0.00	0	1,000,000,00
OML10 On 14/09/2025 Spot Bond			7.23000	118.69831	7.23000	118.67502				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	99.55864				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	100.21308				0.00	440,000,000	920,000,00
Total OML12 SPOT										0.00	440,000,000	920,000,00
Total For OML12										0.00	440,000,000	920,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	101.02192				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.05264				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	100.00000	10.00000	110.97000				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	99.91597				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.63992				0.00	80,000,000	40,000,00
Total PMM53 SPOT										0.00	80,000,000	40,000,00
Total For PMM53										0.00	80,000,000	40,000,00
PMM54 On 07/05/2021 Spot Bond					0.00000	100.20066				0.00	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
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	99.91918				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.05533				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.06285				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.06392				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.06499				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.93000	121.94305	6.94500	121.83923			422,505,837,354,000.00	2,225,469,817,800	1,434,136,514,600	
Total R186 SPOT									2,505,837,354,000.00	225,469,817,800	143,136,514,600	
Total For R186									2,505,837,354,000.00	225,469,817,800	143,136,514,600	
R197 On 07/12/2023 Spot Bond			1.80500	321.11177	1.78000	321.29929			10,548,791,288,500.00	5,844,205,700	51,572,499,300	
Total R197 SPOT									10,548,791,288,500.00	5,844,205,700	51,572,499,300	
Total For R197									10,548,791,288,500.00	5,844,205,700	51,572,499,300	
R202 On 07/12/2033 Spot Bond			4.66500	215.37664	4.65000	215.66043			75,956,463,000,000.00	16,282,200,000	159,316,426,400	
Total R202 SPOT									75,956,463,000,000.00	16,282,200,000	159,316,426,400	
Total For R202									75,956,463,000,000.00	16,282,200,000	159,316,426,400	
R2023 On 28/02/2023 Spot Bond			4.18500	109.45092	4.20000	109.40473			370,470,939,000,000.00	805,369,400,000	841,190,435,500	
Total R2023 SPOT									370,470,939,000,000.00	805,369,400,000	841,190,435,500	
Total For R2023									370,470,939,000,000.00	805,369,400,000	841,190,435,500	
R2030 On 31/01/2030 Spot Bond			8.81000	97.49528	8.81000	97.47245			591,246,615,186,000.00	2,450,765,790,600	2,024,906,529,500	
Total R2030 SPOT									591,246,615,186,000.00	2,450,765,790,600	2,024,906,529,500	
Total For R2030									591,246,615,186,000.00	2,450,765,790,600	2,024,906,529,500	
R2032 On 31/03/2032 Spot Bond			9.83500	90.55439	9.83500	90.53051			821,156,808,671,500.00	795,237,092,900	1,566,695,759,700	
Total R2032 SPOT									821,156,808,671,500.00	795,237,092,900	1,566,695,759,700	
Total For R2032									821,156,808,671,500.00	795,237,092,900	1,566,695,759,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2035 On 28/02/2035 Spot Bond			10.60000	89.53635	10.60000	89.51081			938,921,817,400,000.00	1,126,313,379,000	914,295,086,400
Total R2035 SPOT									18,921,817,400,000.00	126,313,379,000	914,295,086,400
Total For R2035									18,921,817,400,000.00	126,313,379,000	914,295,086,400
R2037 On 31/01/2037 Spot Bond			10.83000	85.06614	10.83000	85.04176			974,293,538,914,000.00	274,634,675,800	751,773,570,300
Total R2037 SPOT									14,293,538,914,000.00	274,634,675,800	751,773,570,300
Total For R2037									14,293,538,914,000.00	274,634,675,800	751,773,570,300
R2040 On 31/01/2040 Spot Bond			11.02000	86.84479	11.02000	86.81947			854,886,944,756,000.00	77,575,947,800	987,814,232,200
Total R2040 SPOT									14,886,944,756,000.00	77,575,947,800	987,814,232,200
Total For R2040									14,886,944,756,000.00	77,575,947,800	987,814,232,200
R2044 On 31/01/2044 Spot Bond			11.14500	83.00399	11.14500	82.97953			726,744,999,011,000.00	962,471,511,800	1,785,633,902,300
Total R2044 SPOT									26,744,999,011,000.00	962,471,511,800	785,633,902,300
Total For R2044									26,744,999,011,000.00	962,471,511,800	785,633,902,300
R2048 On 28/02/2048 Spot Bond			11.06500	82.23791	11.06500	82.21345			649,047,267,683,500.00	510,532,965,900	1,119,441,278,100
Total R2048 SPOT									19,047,267,683,500.00	510,532,965,900	119,441,278,100
Total For R2048									19,047,267,683,500.00	510,532,965,900	119,441,278,100
R208 On 31/03/2021 Spot Bond			3.47000	102.15137	3.45000	102.14879			122,144,000,000,000.00	35,200,000,000	498,200,000,000
Total R208 SPOT									22,144,000,000,000.00	35,200,000,000	498,200,000,000
Total For R208									22,144,000,000,000.00	35,200,000,000	498,200,000,000
R209 On 31/03/2036 Spot Bond			10.28000	70.16045	10.31000	69.96522			505,261,400,000,000.00	438,255,000,000	583,706,013,300
Total R209 SPOT									15,261,400,000,000.00	438,255,000,000	583,706,013,300
Total For R209									15,261,400,000,000.00	438,255,000,000	583,706,013,300
R210 On 31/03/2028 Spot Bond			3.81000	191.23928	3.81000	191.20852			2,935,986,000,000.00	770,600,000	37,324,160,100
Total R210 SPOT									2,935,986,000,000.00	770,600,000	37,324,160,100
Total For R210									2,935,986,000,000.00	770,600,000	37,324,160,100
R212 On 31/01/2022 Spot Bond			1.21000	170.84008	1.21000	170.82471			629,583,328,000.00	520,316,800	54,493,411,400
Total R212 SPOT									629,583,328,000.00	520,316,800	54,493,411,400
Total For R212									629,583,328,000.00	520,316,800	54,493,411,400
R213 On 28/02/2031 Spot Bond			9.30500	86.61237	9.31000	86.56129			829,015,905,820,500.00	196,562,698,100	565,005,143,200
Total R213 SPOT									19,015,905,820,500.00	196,562,698,100	565,005,143,200
Total For R213									19,015,905,820,500.00	196,562,698,100	565,005,143,200
R214 On 28/02/2041 Spot Bond			10.83500	66.23017	10.83500	66.21086			531,608,943,827,500.00	49,064,046,500	301,263,304,800
Total R214 SPOT									11,608,943,827,500.00	49,064,046,500	301,263,304,800
Total For R214									11,608,943,827,500.00	49,064,046,500	301,263,304,800
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.36420			0.00	0	0
Total RDFB08 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	99.88784				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.67013				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	97.06424				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.91632				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	96.96708				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.36022				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	97.95814				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.85645				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.98009				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.69205				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.84808				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.89104				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.77254				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	96.99133				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	95.58579				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.09813				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	101.07104				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.98289				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	101.18741				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.47018				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.48428				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.80645				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.19552				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED60: On 09/03/2022 Spot Bond					0.00000	100.27785				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.96564				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.09691				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.13232				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.58363				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.31521				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.57176				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.49109				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										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			4.99000	102.91672	4.99000	102.90292			45,908,000,000,000.00	9,200,000,000	2,300,000,000	
Total RW21 SPOT									15,908,000,000,000.00	9,200,000,000	2,300,000,000	
Total For RW21									15,908,000,000,000.00	9,200,000,000	2,300,000,000	
RW23 On 10/12/2023 Spot Bond			5.85000	114.42244	5.85000	114.40441			0.00	0	0	
Total RW23 SPOT									0.00	0	0	
Total For RW23									0.00	0	0	
RW28 On 10/12/2028 Spot Bond			11.18000	99.81605	11.18000	99.78639			0.00	0	0	
Total RW28 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For RW28									0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	100.00000	10.00000	110.97000			0.00	0	
Total SBK12/R157 SPOT									0.00	0	
Total For SBK12/R157									0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.50000	110.09079	4.50000	110.07748			0.00	0	2,030,000,00
Total SBK23 SPOT									0.00	0	2,030,000,00
Total For SBK23									0.00	0	2,030,000,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.19620			0.00	0	
Total SBK25 SPOT									0.00	0	
Total For SBK25									0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.27000	103.86064	5.27000	103.84597			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.28168			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.71770			0.00	676,000,000	338,000,00
Total SBS18 SPOT									0.00	676,000,000	338,000,00
Total For SBS18									0.00	676,000,000	338,000,00
SBS19 On 23/06/2021 Spot Bond			3.99000	107.79816	3.99000	107.78652			0.00	0	
Total SBS19 SPOT									0.00	0	
Total For SBS19									0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.00500	118.90502	6.00500	118.88559			0.00	0	1,280,000,00
Total SBS20 SPOT									0.00	0	1,280,000,00
Total For SBS20									0.00	0	1,280,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	105.41947			0.00	0	234,655,70
Total SBS21 SPOT									0.00	0	234,655,70
Total For SBS21									0.00	0	234,655,70
SBS27 On 20/02/2024 Spot Bond			4.94000	118.00366	4.94000	117.98801		2,568,800,000,000.00	0.00	520,000,000	2,290,047,50
Total SBS27 SPOT								2,568,800,000,000.00		520,000,000	2,290,047,50
Total For SBS27								2,568,800,000,000.00		520,000,000	2,290,047,50
SBS3 On 25/05/2026 Spot Bond			6.07000	109.83497	6.07000	109.81712			0.00	0	3,560,000,00

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 SBS3 SPOT									0.00	0	3,560,000,00
Total For SBS3									0.00	0	3,560,000,00
SBS31 On 12/06/2027 Spot Bond			6.58500	121.22908	6.58500	121.20763			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.08500	119.04786	5.08500	119.03135			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.31000	116.92012	5.31000	116.90346			0.00	0	4,900,000,00
Total SBS38 SPOT									0.00	0	4,900,000,00
Total For SBS38									0.00	0	4,900,000,00
SBS39 On 29/01/2030 Spot Bond			7.58000	117.02227	7.58000	116.99861			0.00	0	975,000,00
Total SBS39 SPOT									0.00	0	975,000,00
Total For SBS39									0.00	0	975,000,00
SBS4 On 16/11/2021 Spot Bond			3.75500	104.80878	3.75500	104.79801		2,102,800,000,000.00		560,000,000	140,000,00
Total SBS4 SPOT								2,102,800,000,000.00		560,000,000	140,000,00
Total For SBS4								2,102,800,000,000.00		560,000,000	140,000,00
SBS41 On 12/11/2022 Spot Bond			4.27000	111.00384	4.27000	110.99089			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.69500	121.50080	5.69500	121.48195			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.65000	123.32831	6.65000	123.30603			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.43401			0.00	0	
Total SBS45 SPOT									0.00	0	
Total For SBS45									0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.38500	116.06990	4.38500	116.05623			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.44860			0.00	0	153,732,40
Total SBS47 SPOT									0.00	0	153,732,40
Total For SBS47									0.00	0	153,732,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS49 On 31/01/2022 Spot Bond					0.00000	101.59226				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			3.84500	109.41843	3.84500	109.40711				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			4.75500	4.75500	4.75500	117.74284				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.53630				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.79897				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	102.54558				0.00	0	135,374,50
Total SBS55 SPOT										0.00	0	135,374,50
Total For SBS55										0.00	0	135,374,50
SBS56 On 12/06/2022 Spot Bond			4.03500	111.35292	4.03500	111.34076				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	103.64437				0.00	0	175,995,40
Total SBS57 SPOT										0.00	0	175,995,40
Total For SBS57										0.00	0	175,995,40
SBS58 On 12/06/2027 Spot Bond					0.00000	105.43135				0.00	0	155,488,00
Total SBS58 SPOT										0.00	0	155,488,00
Total For SBS58										0.00	0	155,488,00
SBS60 On 18/01/2023 Spot Bond					0.00000	101.21581				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.95604				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.63741				0.00	0	133,201,60
Total SBS63 SPOT										0.00	0	133,201,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS63										0.00	0	133,201,60
SBS64 On 31/01/2029 Spot Bond					0.00000	103.12551				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.46983				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.57921				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.90218				0.00	0	155,484,40
Total SBS67 SPOT										0.00	0	155,484,40
Total For SBS67										0.00	0	155,484,40
SBS68 On 21/11/2024 Spot Bond					0.00000	101.05959				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.88997				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.20000	317.63806	2.20000	317.60089				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	200.20119				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	105.04001				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	105.74182				0.00	0	170,000,00
Total SBT102 SPOT										0.00	0	170,000,00
Total For SBT102										0.00	0	170,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	103.81938				0.00	1,035,000,000	885,000,00
Total SBT103 SPOT										0.00	1,035,000,000	885,000,00
Total For SBT103										0.00	1,035,000,000	885,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	101.20906				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.56160				0.00	0	195,528,40
Total SBT201 SPOT										0.00	0	195,528,40
Total For SBT201										0.00	0	195,528,40
SBT202 On 03/12/2023 Spot Bond					0.00000	98.44347				0.00	0	334,883,70
Total SBT202 SPOT										0.00	0	334,883,70
Total For SBT202										0.00	0	334,883,70
SBT203 On 03/12/2023 Spot Bond			6.30000	110.88632	6.30000	110.86753				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.61429				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	94.47323				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	101.24414				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	101.03928				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.04121				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.35028				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	100.00000	10.00000	110.97000				0.00	0	
Total SHS11U/JIBAR SPOT										0.00	0	
Total For SHS11U/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
SLI4 On 15/08/2021 Spot Bond					0.00000	100.61537				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.11406				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.10908				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.35048				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.11343				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.11948				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.12101				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.11021				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.12102				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.13940				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.13401				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.28618				0.00	0	
Total SLRC5 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.12535				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.23058				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.05000	113.90634	6.05000	113.88768				0.00	0	4,050,000,00
Total SNT03 SPOT										0.00	0	4,050,000,00
Total For SNT03										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.46022				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.36646				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.18846				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.71260				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.01293				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.01404				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.83759				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.02561				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.99104				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	101.24525				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2022 Spot Bond					0.00000	100.54019				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.64756				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.76625				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN004 On 31/03/2021 Spot Bond			4.86500	101.66757	4.86500	101.65424				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN004 On 31/03/2021 Spot Bond			4.86500	101.66757	4.86500	101.65424				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN011 On 31/01/2025 Spot Bond			4.14000	4.14000	4.14000	138.85613				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			6.92000	121.99716	6.92000	121.97448				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.80000	89.64176	8.80000	89.62043				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	97.68151				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN037 On 01/06/2021 Spot Bond					0.00000	99.88907				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN03 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.07594				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.59506				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			5.60000	112.16772	5.60000	112.15070				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.46000	97.92914	5.46000	97.90922				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.70786				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.34266				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.24122				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			2.81000	2.81000	2.81000	312.32313				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.40567				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.29015				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	100.59880				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			5.03000	5.03000	5.03000	176.59559				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.52500	3.52500	3.52500	142.25020				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.66000	5.66000	5.66000	95.41025				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.89000	4.89000	4.89000	95.84197				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.99000	4.99000	4.99000	177.05401				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	99.91475				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	99.91653				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07 On 28/02/2022 Spot Bond					0.00000	99.92082				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	101.01685				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	100.99008				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	100.92848				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.60997				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	89.01500				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	99.95616				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.10932				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.26992				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.52500	5.52500	5.52500	197.75890				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	99.59998				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	100.28035				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.27824				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	101.06796				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	101.39238				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	101.17727				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			9.47500	93.60826	9.47500	93.58472				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	99.92892				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	101.13783				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.51500	107.30671	7.51500	107.28496			60,120,000,000,000.00	8,000,000,000	2,000,000,000	
Total SZ25 SPOT									60,120,000,000,000.00	8,000,000,000	2,000,000,000	
Total For SZ25									60,120,000,000,000.00	8,000,000,000	2,000,000,000	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.01377				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	100.65668	8.55000	100.63341				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	99.86698				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	0.00000			0.00	0	
Total T15OM4 SPOT									0.00	0	
Total For T15OM4									0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.01158			0.00	0	
Total T16OM2 SPOT									0.00	0	
Total For T16OM2									0.00	0	
T16OM On 21/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		910,000,000,000,000.00	9,100,000,000	10,000,000,00	
Total T16OM3 SPOT								10,000,000,000,000.00	9,100,000,000	10,000,000,00	
Total For T16OM3								10,000,000,000,000.00	9,100,000,000	10,000,000,00	
TFS14z On 28/10/2021 Spot Bond					0.00000	100.38450			0.00	0	
Total TFS142 SPOT									0.00	0	
Total For TFS142									0.00	0	
TFS14e On 20/03/2022 Spot Bond					0.00000	100.56238			0.00	0	
Total TFS145 SPOT									0.00	0	
Total For TFS145									0.00	0	
TFS14e On 12/10/2022 Spot Bond					0.00000	101.12793			0.00	0	
Total TFS148 SPOT									0.00	0	
Total For TFS148									0.00	0	
TFS14e On 31/10/2021 Spot Bond					0.00000	100.27138			0.00	0	
Total TFS149 SPOT									0.00	0	
Total For TFS149									0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	99.93377			0.00	0	
Total TFS151 SPOT									0.00	0	
Total For TFS151									0.00	0	
TFS15c On 06/07/2021 Spot Bond					0.00000	100.61973			0.00	0	
Total TFS153 SPOT									0.00	0	
Total For TFS153									0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.67096			0.00	0	
Total TFS154 SPOT									0.00	0	
Total For TFS154									0.00	0	
TFS15e On 03/09/2021 Spot Bond					0.00000	99.78462			0.00	0	
Total TFS155 SPOT									0.00	0	
Total For TFS155									0.00	0	
TFS15e On 03/09/2023 Spot Bond					0.00000	100.04568			0.00	0	

Contract 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	100.87206				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.62700				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.71317				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.03733				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.48459				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	100.58958				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.21960				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.45690				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.48414				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										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	100.01415				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	

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			4.59500	105.37188	4.59500	105.35866				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.65239				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.75500	104.49042	4.75500	104.47686				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.01582				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.20747				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.01467				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.49689				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.59334				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.01631				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.02538				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.24753				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.97186				0.00	0	
Total TH14D3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TH14D3									0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total TH15A1 SPOT									0.00	0	
Total For TH15A1									0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.00037			0.00	0	
Total TH15A2 SPOT									0.00	0	
Total For TH15A2									0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.07948			0.00	0	
Total TH15A3 SPOT									0.00	0	
Total For TH15A3									0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total TH15A4 SPOT									0.00	0	
Total For TH15A4									0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	99.88724			0.00	0	
Total TH15A5 SPOT									0.00	0	
Total For TH15A5									0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total TH15A7 SPOT									0.00	0	
Total For TH15A7									0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.01288			0.00	0	
Total TH15A8 SPOT									0.00	0	
Total For TH15A8									0.00	0	
TH15A On 21/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		480,000,000,000,000.00	64,800,000,000	65,000,000,000	
Total TH15A9 SPOT								30,000,000,000,000.00	64,800,000,000	65,000,000,000	
Total For TH15A9								30,000,000,000,000.00	64,800,000,000	65,000,000,000	
TH15B On 21/11/2022 Spot Bond					0.00000	100.01415			0.00	0	
Total TH15B1 SPOT									0.00	0	
Total For TH15B1									0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.39073			0.00	0	
Total TH15B2 SPOT									0.00	0	
Total For TH15B2									0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.48540			0.00	0	
Total TH15B3 SPOT									0.00	0	
Total For TH15B3									0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.01546			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.57836				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.01479				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.39272				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.47854				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.02070				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.01246				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.01299				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	102.19276	8.49000	102.16968				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.01309				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.01313				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			240,000,000,000,000.00	22,400,000,000	11,400,000,000	
Total TH16A7 SPOT									10,000,000,000,000.00	22,400,000,000	11,400,000,000	
Total For TH16A7									10,000,000,000,000.00	22,400,000,000	11,400,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				930,000,000,000.00	19,300,000,000	20,300,000,000
Total TH16A8 SPOT										10,000,000,000,000.00	19,300,000,000	20,300,000,000
Total For TH16A8										10,000,000,000,000.00	19,300,000,000	20,300,000,000
TH16A On 21/08/2024 Spot Bond			100.00000	12.50182	100.00000	12.40591				090,000,000,000.00	10,900,000,000	10,900,000,000
Total TH16A9 SPOT										10,000,000,000,000.00	10,900,000,000	10,900,000,000
Total For TH16A9										10,000,000,000,000.00	10,900,000,000	10,900,000,000
TH16B On 21/08/2024 Spot Bond					0.00000	100.01365				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.01465				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,600,000,000
Total TH16B3 SPOT										0.00	0	2,600,000,000
Total For TH16B3										0.00	0	2,600,000,000
TH16C On 21/08/2024 Spot Bond					0.00000	100.01451				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.01583				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,900,000,000
Total TH16C3 SPOT										0.00	0	1,900,000,000
Total For TH16C3										0.00	0	1,900,000,000
TH16D On 21/08/2024 Spot Bond					0.00000	100.02046				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.02281				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,100,000,000
Total TH16D3 SPOT										0.00	0	2,100,000,000
Total For TH16D3										0.00	0	2,100,000,000
TL20/R On 25/11/2020 Spot Bond			10.00000	100.00000	10.00000	110.97000				0.00	0	
Total TL20/R207 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TL20/R207										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	99.92527				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.83021				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.34000	108.19963	5.34000	108.18388				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.50000	112.27761	6.50000	112.25777				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.87594				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.83909				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.39500	107.79134	7.39500	107.76983				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.79250				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.86663				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.03827				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.20237				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.16000	112.89355	6.16000	112.87463				0.00	0	1,220,000.00

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 TN23 SPOT										0.00	0	1,220,000,00
Total For TN23										0.00	0	1,220,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	19.44110	100.00000	19.39760				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.36500	106.86833	8.36500	106.84454				0.00	0	7,506,836,70
Total TN25 SPOT										0.00	0	7,506,836,70
Total For TN25										0.00	0	7,506,836,70
TN25/R On 19/08/2025 Spot Bond			100.00000	13.73764	100.00000	13.70740				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			8.75500	101.00975	8.75500	100.98585		6,128,500,000,000.00		700,000,000	0	5,955,098,90
Total TN27 SPOT								6,128,500,000,000.00		700,000,000	0	5,955,098,90
Total For TN27								6,128,500,000,000.00		700,000,000	0	5,955,098,90
TN27/R On 14/11/2027 Spot Bond			100.00000	9.44188	100.00000	9.42076				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.52000	101.20908	10.52000	101.18059				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	118.17883	8.00000	118.15337				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.45000	88.94125	12.45000	88.91173				0.00	0	2,660,000,00
Total TN40 SPOT										0.00	0	2,660,000,00
Total For TN40										0.00	0	2,660,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.36122	10.75000	101.33205				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	100.00000	10.00000	110.97000				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0 On 30/11/2020 Spot Bond			5.61000	99.92321	5.61000	99.90786		1,245,420,000,000.00		222,000,000	0	74,000,00
Total TPDA08 SPOT								1,245,420,000,000.00		222,000,000	0	74,000,00
Total For TPDA08								1,245,420,000,000.00		222,000,000	0	74,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA2B On 14/12/2020 Spot Bond					0.00000	101.14417				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.19264				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.47822				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.47365				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.97698				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.97698				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	98.70468				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.31000	107.14171	5.31000	107.12620				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.09455				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.14060				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	98.89463				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.21439				0.00	0	
Total TRA4A2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TRA4A2									0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.59148			0.00	0	
Total TRA4A3 SPOT									0.00	0	
Total For TRA4A3									0.00	0	
TRA4A On 13/04/2024 Spot Bond			5.60000	111.41585	5.60000	112.09005		51,520,000,000,000.00	9,200,000,000	2,300,000,00	
Total TRA4A4 SPOT								51,520,000,000,000.00	9,200,000,000	2,300,000,00	
Total For TRA4A4								51,520,000,000,000.00	9,200,000,000	2,300,000,00	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.55965			0.00	0	
Total TRA4A6 SPOT									0.00	0	
Total For TRA4A6									0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.59148			0.00	0	
Total TRA4A7 SPOT									0.00	0	
Total For TRA4A7									0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	101.00195	8.62000	100.97853			0.00	0	
Total TRA4A8 SPOT									0.00	0	
Total For TRA4A8									0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.45240			0.00	0	
Total TRA4B1 SPOT									0.00	0	
Total For TRA4B1									0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.71128			0.00	0	
Total TRA4B2 SPOT									0.00	0	
Total For TRA4B2									0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	98.11376			0.00	0	
Total TSP243 SPOT									0.00	0	
Total For TSP243									0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	97.90327			0.00	0	
Total TSP244 SPOT									0.00	0	
Total For TSP244									0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	97.61775			0.00	0	
Total TSP245 SPOT									0.00	0	
Total For TSP245									0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	97.66790			0.00	0	
Total TSP247 SPOT									0.00	0	
Total For TSP247									0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	96.91600			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP248 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP249 On 06/09/2021 Spot Bond					0.00000	96.60713				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP250 On 16/09/2021 Spot Bond					0.00000	96.70625				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP251 On 09/04/2021 Spot Bond					0.00000	98.53587				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP252 On 17/05/2021 Spot Bond					0.00000	98.13390				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.33225				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.43826				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.35731				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.48849				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC34 On 24/11/2020 Spot Bond					0.00000	100.95474				0.00	0	
Total TWC348 SPOT										0.00	0	
Total For TWC348										0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	100.82103				0.00	0	
Total TWC349 SPOT										0.00	0	
Total For TWC349										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC35 On 11/12/2020 Spot Bond					0.00000	100.77183				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.48262				0.00	0	
Total TWC351 SPOT										0.00	0	
Total For TWC351										0.00	0	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.39940				0.00	0	
Total TWC352 SPOT										0.00	0	
Total For TWC352										0.00	0	
TWC35 On 26/01/2021 Spot Bond					0.00000	100.32465				0.00	0	
Total TWC353 SPOT										0.00	0	
Total For TWC353										0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	100.27318				0.00	0	
Total TWC354 SPOT										0.00	0	
Total For TWC354										0.00	0	
TWC35 On 09/02/2021 Spot Bond					0.00000	100.18212				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
TWC35 On 16/02/2021 Spot Bond					0.00000	100.11099				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.01000	103.69383	6.01000	103.67702				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.09500	111.51178	9.09500	111.48438				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.28049				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.44060				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.41119				0.00	0	
Total VKE12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.01211				0.00	40,000,000	20,000,00
Total VKE13 SPOT										0.00	40,000,000	20,000,00
Total For VKE13										0.00	40,000,000	20,000,00
VKE14 On 27/08/2023 Spot Bond					0.00000	100.02392				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.10170				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.10599				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VR1882 On 28/01/2021 Spot Bond					0.00000	100.27984				0.00	0	
Total VR1882 SPOT										0.00	0	
Total For VR1882										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.06339				0.00	360,000,000	180,000,00
Total WHL02 SPOT										0.00	360,000,000	180,000,00
Total For WHL02										0.00	360,000,000	180,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	100.29129				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.12000	102.35672	4.12000	102.34537				0.00	0	120,000,00
Total WSP5 SPOT										0.00	0	120,000,00
Total For WSP5										0.00	0	120,000,00
WSP5/f On 28/05/2021 Spot Bond			100.00000	69.20763	100.00000	69.05529				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.14e+017	182,111,147,600	412,692,963,70
Total for SPOT :										1.14e+017	182,111,147,600	412,692,963,70
Total Futures										1.14e+017	182,111,153,025	412,693,956,30
Total Options										0.00	0	115,10
Grand Total:										1.14e+017	182,111,153,025	412,694,071,40