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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/11/2020

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			11.48707	76.82274	11.50082	76.74985			0.00	0	35
ES33	On	06/05/2021	Bond Future			11.74088	73.85033	11.75505	73.77751			0.00	0	
ES33	On	05/08/2021	Bond Future			12.00512	74.65385	12.01982	74.58070			0.00	0	
ES33	On	04/11/2021	Bond Future			12.27831	71.68312	12.29360	71.60943			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/02/2021	Bond Future			12.08764	75.25178	12.10103	75.17379			0.00	0	4,71
ES42	On	06/05/2021	Bond Future			12.33903	71.77920	12.35288	71.70131			0.00	0	
ES42	On	05/08/2021	Bond Future			12.59423	72.56067	12.60864	72.48237			0.00	0	
ES42	On	04/11/2021	Bond Future			12.86001	69.08431	12.87507	69.00535			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	04/02/2021	Bond Future			146.70385	146.70385	146.37296	146.37296			44,451,266.55	303	3,71
I2025	On	06/05/2021	Bond Future			148.27061	148.27061	147.93794	147.93794			0.00	0	
I2025	On	05/08/2021	Bond Future			148.39043	148.39043	148.05486	148.05486			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	04/11/2021	Bond Future			150.02144	150.02144	149.68257	149.68257			0.00	0	
Total I2025 Future												44,451,266.55	303	3,72
Total For I2025												44,451,266.55	303	3,72
I2029	On	04/02/2021	Bond Future			102.58015	102.58015	102.48455	102.48455			0.00	0	2,22
I2029	On	06/05/2021	Bond Future			102.53817	102.53817	102.44275	102.44275			0.00	0	
I2029	On	05/08/2021	Bond Future			103.67789	103.67789	103.58198	103.58198			0.00	0	
I2029	On	04/11/2021	Bond Future			103.66896	103.66896	103.57226	103.57226			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			96.18427	96.18427	96.16223	96.16223			9,714,611.27	101	7,72
I2033	On	06/05/2021	Bond Future			95.99786	95.99786	95.97672	95.97672			0.00	0	
I2033	On	05/08/2021	Bond Future			97.06487	97.06487	97.04402	97.04402			0.00	0	
I2033	On	04/11/2021	Bond Future			96.90915	96.90915	96.88825	96.88825			0.00	0	
Total I2033 Future												9,714,611.27	101	7,72
Total For I2033												9,714,611.27	101	7,72
I2038	On	04/02/2021	Bond Future			106.56546	106.56546	106.54053	106.54053			0.00	0	9,46
I2038	On	06/05/2021	Bond Future			107.70370	107.70370	107.67972	107.67972			0.00	0	
I2038	On	05/08/2021	Bond Future			107.18162	107.18162	107.15814	107.15814			0.00	0	
I2038	On	04/11/2021	Bond Future			108.35990	108.35990	108.33640	108.33640			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			95.45013	95.45013	95.42735	95.42735			11,358,565.47	119	14,85
I2046	On	06/05/2021	Bond Future			94.68210	94.68210	94.66042	94.66042			0.00	0	
I2046	On	05/08/2021	Bond Future			95.73465	95.73465	95.71324	95.71324			0.00	0	
I2046	On	04/11/2021	Bond Future			94.98251	94.98251	94.96098	94.96098			0.00	0	
Total I2046 Future												11,358,565.47	119	14,85
Total For I2046												11,358,565.47	119	14,85
I2050	On	04/02/2021	Bond Future			95.48381	95.48381	95.46100	95.46100			0.00	0	11,02
I2050	On	06/05/2021	Bond Future			96.50356	96.50356	96.48159	96.48159			0.00	0	
I2050	On	05/08/2021	Bond Future			95.65139	95.65139	95.62969	95.62969			0.00	0	
I2050	On	04/11/2021	Bond Future			96.70286	96.70286	96.68118	96.68118			0.00	0	
Total I2050 Future												0.00	0	11,02
Total For I2050												0.00	0	11,02
R186	On	04/02/2021	Bond Future			7.08744	117.56539	7.09320	117.53546		7.11	143,312,210.41	1,219	78,60
R186	On	06/05/2021	Bond Future			7.25582	118.79227	7.26163	118.76349		6.55	0.00	0	
R186	On	05/08/2021	Bond Future			7.43311	114.80304	7.43913	114.77467		6.28	0.00	0	
R186	On	04/11/2021	Bond Future			7.62041	116.03898	7.62673	116.01068		6.00	0.00	0	

Contract 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												143,312,210.41	1,219	78,60
R186	On	04/02/2021	Bond Future	8.16	Call			5,544.50000	5.54450	5,561,940	7.76	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			164.20000	0.16420	151,710	7.76	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			5,589.00000	5.58900	5,606,660	7.76	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			159.77000	0.15977	147,500	7.76	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			5,500.10000	5.50010	5,517,300	7.76	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			168.75000	0.16875	156,020	7.76	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			4,844.32000	4.84432	4,857,730	7.76	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			250.61000	0.25061	234,090	7.76	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.77	Call			15,837.95000	15.83795	15,866,470	7.10	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			2.05000	0.00205	1,790	7.10	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			15,878.92000	15.87892	15,907,450	7.10	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			1.99000	0.00199	1,740	7.10	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			15,796.96000	15.79696	15,825,480	7.10	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			2.11000	0.00211	1,850	7.10	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			6,104.82000	6.10482	6,119,120	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			707.74000	0.70774	693,670	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			6,140.00000	6.14000	6,154,400	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			698.62000	0.69862	684,650	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			6,069.71000	6.06971	6,083,900	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			716.97000	0.71697	702,790	6.81	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,905.12000	3.90512	3,949,000	6.13	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,766.88000	1.76688	1,782,460	6.13	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,847.50000	3.84750	3,891,360	6.12	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,796.73000	1.79673	1,812,290	6.12	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,876.26000	3.87626	3,920,130	6.13	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,781.75000	1.78175	1,797,320	6.13	0.00	0	
Total R186 Option												0.00	0	15,17
Total For R186												143,312,210.41	1,219	93,78
R197	On	04/02/2021	Bond Future			316.32822	316.32822	316.19755	316.19755			0.00	0	2,46
R197	On	06/05/2021	Bond Future			319.70586	319.70586	319.57749	319.57749			0.00	0	
R197	On	05/08/2021	Bond Future			315.26743	315.26743	315.13935	315.13935			0.00	0	
R197	On	04/11/2021	Bond Future			318.73307	318.73307	318.60446	318.60446			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			212.75566	212.75566	212.70770	212.70770			0.00	0	7,82
R202	On	06/05/2021	Bond Future			215.02736	215.02736	214.98143	214.98143			0.00	0	
R202	On	05/08/2021	Bond Future			213.17240	213.17240	213.12695	213.12695			0.00	0	
R202	On	04/11/2021	Bond Future			215.51556	215.51556	215.47030	215.47030			0.00	0	

Contract 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			4.15093	110.47613	4.17427	110.42863		1.45		0.00	0	31,12
R2023	On	06/05/2021	Bond Future			4.13942	107.72252	4.16547	107.67582		1.58		0.00	0	
R2023	On	05/08/2021	Bond Future			4.09897	108.89410	4.12908	108.84755		1.40		0.00	0	
R2023	On	04/11/2021	Bond Future			4.04493	106.15904	4.08081	106.11228		1.20		0.00	0	
Total R2023 Future													0.00	0	31,12
R2023	On	04/02/2021	Bond Future	6.33	Call			4,272.66000	4.27266	4,320,160	2.05		0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.00000	0.00000	0,000	2.05		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			4,291.96000	4.29196	4,339,460	2.05		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.00000	0.00000	0,000	2.05		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			4,253.35000	4.25335	4,300,850	2.05		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.00000	0.00000	0,000	2.05		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	1.91		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,861.66000	5.86166	5,908,360	1.91		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	1.91		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,878.29000	5.87829	5,924,990	1.91		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	1.91		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,894.92000	5.89492	5,941,620	1.91		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,876.51000	1.87651	1,919,430	1.61		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			72.56000	0.07256	68,930	1.61		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,849.58000	1.84958	1,892,350	1.61		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			75.84000	0.07584	72,060	1.61		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,863.03000	1.86303	1,905,880	1.61		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			74.18000	0.07418	70,480	1.61		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			170.09000	0.17009	159,690	1.34		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			1,252.98000	1.25298	1,289,470	1.34		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			167.59000	0.16759	157,320	1.34		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			1,232.02000	1.23202	1,268,270	1.33		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			172.31000	0.17231	161,800	1.33		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			1,242.64000	1.24264	1,279,000	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			9.00923	94.07202	9.03133	93.94342		12.18		188,144.04	2	110,48
R2030	On	06/05/2021	Bond Future			9.20731	95.05434	9.23018	94.92559		11.53		0.00	0	
R2030	On	05/08/2021	Bond Future			9.41801	92.08299	9.44184	91.95343		10.95		0.00	0	
R2030	On	04/11/2021	Bond Future			9.62621	93.07463	9.65106	92.94395		10.56		0.00	0	
Total R2030 Future													188,144.04	2	110,48
R2030	On	04/02/2021	Bond Future	9.16	Call			2,428.08000	2.42808	2,493,720	12.31		0.00	0	

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		1,683.91000	1.68391	1,620,950	12.31	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Put		1,366.30000	1.36630	1,312,170	12.44	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	9.35	Call		3,096.36000	3.09636	3,173,810	12.50	0.00	0	
R2030	On	04/02/2021	Bond Future	9.35	Put		1,267.26000	1.26726	1,216,110	12.50	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	8.20	Put		5,397.82000	5.39782	5,283,670	11.52	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call		2,560.76000	2.56076	2,629,020	12.34	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.37	Put		4,549.11000	4.54911	4,440,400	11.66	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call		600.32000	0.60032	620,210	11.66	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put		1,785.24000	1.78524	1,719,810	12.28	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put		1,708.79000	1.70879	1,645,250	12.30	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Call		2,911.49000	2.91149	2,985,960	12.44	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call		586.72000	0.58672	606,210	11.65	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put		2,557.09000	2.55709	2,475,740	12.08	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call		1,554.17000	1.55417	1,601,420	12.08	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call		6,783.43000	6.78343	6,895,130	13.40	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call		399.46000	0.39946	413,910	11.52	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	9.20	Put		1,586.81000	1.58681	1,526,470	12.34	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call		2,460.83000	2.46083	2,527,210	12.32	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put		1,659.15000	1.65915	1,596,930	12.32	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call		2,395.40000	2.39540	2,460,460	12.30	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put		297.38000	0.29738	280,480	13.40	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.12	Call		2,298.89000	2.29889	2,362,060	12.28	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put		4,596.85000	4.59685	4,487,740	11.65	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call		2,864.73000	2.86473	2,942,660	11.51	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		2,922.01000	2.92201	2,871,190	11.51	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		7,992.42000	7.99242	7,895,940	10.91	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		541.35000	0.54135	573,620	10.91	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		5,721.19000	5.72119	5,822,700	12.27	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		3,120.47000	3.12047	3,067,660	11.47	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		2,668.07000	2.66807	2,744,010	11.47	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		5,249.94000	5.24994	5,348,410	12.13	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		1,472.68000	1.47268	1,442,400	12.13	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call		12,813.35000	12.81335	12,938,830	12.53	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call		3,010.01000	3.01001	3,089,630	11.54	0.00	0	30
R2030	On	06/05/2021	Bond Future	11.69	Call		12,724.80000	12.72480	12,850,170	12.53	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		131.50000	0.13150	128,120	12.53	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		8,573.68000	8.57368	8,689,500	12.53	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		562.20000	0.56220	549,270	12.53	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		12,769.08000	12.76908	12,894,500	12.53	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		1,307.33000	1.30733	1,280,090	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	06/05/2021	Bond Future	10.95	Put		418.26000	0.41826	408,350	12.53	0.00	0	30
R2030	On	06/05/2021	Bond Future	8.77	Put		4,367.57000	4.36757	4,300,360	11.23	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call		1,731.95000	1.73195	1,793,490	11.23	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put		2,786.38000	2.78638	2,737,250	11.54	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		129.30000	0.12930	125,970	12.53	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		127.13000	0.12713	123,860	12.53	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Call		9,471.59000	9.47159	9,590,430	12.53	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		3,334.48000	3.33448	3,422,600	10.92	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.43	Call		6,667.02000	6.66702	6,776,350	11.82	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,496.27000	1.49627	1,476,040	11.82	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		6,590.23000	6.59023	6,698,960	11.79	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		1,520.34000	1.52034	1,499,510	11.79	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		6,628.47000	6.62847	6,737,630	11.80	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		13,294.48000	13.29448	13,421,810	11.90	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		216.20000	0.21620	213,970	11.90	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		4,801.23000	4.80123	4,739,580	10.58	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,078.71000	2.07871	2,146,620	10.58	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		3,290.17000	3.29017	3,248,730	10.92	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,508.13000	1.50813	1,487,730	11.80	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		6,780.15000	6.78015	6,939,090	11.27	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		1,917.09000	1.91709	1,945,350	11.27	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		939.69000	0.93969	966,140	11.42	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.59	Call		6,707.62000	6.70762	6,866,490	11.25	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,942.51000	1.94251	1,970,700	11.25	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		6,743.86000	6.74386	6,902,770	11.26	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,929.76000	1.92976	1,957,990	11.26	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put		8,651.30000	8.65130	8,609,230	9.88	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,008.10000	1.00810	1,096,710	9.88	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		6,458.92000	6.45892	6,442,540	9.90	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,674.56000	1.67456	1,788,860	9.90	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		9,742.87000	9.74287	9,900,000	11.42	0.00	0	
Total R2030 Option											0.00	0	18,30
Total For R2030											188,144.04	2	128,78
R2032	On	04/02/2021	Bond Future			10.02312	91.23358	10.04060	91.12735	14.26	12,042,832.56	132	118,2
R2032	On	06/05/2021	Bond Future			10.23707	88.04144	10.25510	87.93520	14.26	0.00	0	
R2032	On	05/08/2021	Bond Future			10.45868	88.99942	10.47739	88.89257	13.03	0.00	0	
R2032	On	04/11/2021	Bond Future			10.68744	85.81290	10.70691	85.70516	13.14	0.00	0	
Total R2032 Future											12,042,832.56	132	118,21
R2032	On	04/02/2021	Bond Future	9.62	Call		1,216.07000	1.21607	1,223,620	13.87	0.00	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		3,821.21000	3.82121	3,722,530	13.87	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		1,237.77000	1.23777	1,245,620	13.88	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		3,779.77000	3.77977	3,681,390	13.88	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		633.28000	0.63328	630,880	13.46	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call		5,368.86000	5.36886	5,434,160	15.44	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		1,194.75000	1.19475	1,201,710	13.86	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		804.69000	0.80469	763,760	15.44	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put		3,863.09000	3.86309	3,763,820	13.86	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		8,250.10000	8.25010	8,142,610	13.22	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		189.99000	0.18999	188,730	13.22	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		5,356.00000	5.35600	5,247,370	13.46	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		520.70000	0.52070	500,300	15.51	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call		3,575.71000	3.57571	3,620,040	14.32	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call		10,559.66000	10.55966	10,645,690	15.51	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		514.09000	0.51409	493,880	15.51	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		10,602.82000	10.60282	10,689,040	15.51	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		507.55000	0.50755	487,530	15.51	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		10,516.51000	10.51651	10,602,350	15.51	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		12,564.70000	12.56470	12,658,170	15.51	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		278.13000	0.27813	265,360	15.51	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put		3,136.25000	3.13625	3,074,340	14.32	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		6,889.36000	6.88936	6,962,980	13.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		2,047.61000	2.04761	2,014,380	13.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		6,927.96000	6.92796	7,001,760	13.99	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		2,033.52000	2.03352	2,000,470	13.99	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		6,850.81000	6.85081	6,924,250	13.96	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		2,061.80000	2.06180	2,028,390	13.96	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		9,436.21000	9.43621	9,407,360	12.31	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		1,338.29000	1.33829	1,417,180	12.31	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call		7,598.38000	7.59838	7,723,080	14.13	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		959.99000	0.95999	976,740	14.20	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		7,635.35000	7.63535	7,760,080	14.15	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		2,340.62000	2.34062	2,357,580	14.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		2,326.94000	2.32694	2,343,930	14.15	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		7,561.46000	7.56146	7,686,120	14.12	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		2,354.39000	2.35439	2,371,310	14.12	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		7,156.92000	7.15692	7,146,180	12.38	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,115.09000	2.11509	2,212,090	12.38	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		11,579.55000	11.57955	11,704,040	14.20	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	Op Interest
Total R2032 Option												0.00	0	5,97
Total For R2032												12,042,832.56	132	124,18
R2035	On	04/02/2021	Bond Future			10.73685	90.60828	10.75471	90.49300		15.80	22,652,070.00	250	97,12
R2035	On	06/05/2021	Bond Future			10.95447	87.08034	10.97289	86.96494		16.03	0.00	0	
R2035	On	05/08/2021	Bond Future			11.18288	88.02766	11.20199	87.91158		14.80	0.00	0	
R2035	On	04/11/2021	Bond Future			11.41738	84.50108	11.43726	84.38398		14.93	0.00	0	
Total R2035 Future												22,652,070.00	250	97,12
R2035	On	04/02/2021	Bond Future	10.05	Call			802.72000	0.80272	775,850	14.76	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put			5,526.99000	5.52699	5,384,840	14.76	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call			4,014.81000	4.01481	4,042,260	16.35	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put			1,581.75000	1.58175	1,493,920	16.35	0.00	0	6
R2035	On	04/02/2021	Bond Future	10.06	Call			819.72000	0.81972	793,030	14.77	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			5,474.36000	5.47436	5,332,390	14.77	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			785.96000	0.78596	759,030	14.74	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			5,579.94000	5.57994	5,437,730	14.74	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			964.34000	0.96434	938,670	14.91	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			5,064.68000	5.06468	4,923,730	14.91	0.00	0	6
R2035	On	06/05/2021	Bond Future	12.91	Call			11,565.45000	11.56545	11,641,860	17.49	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			606.83000	0.60683	567,840	17.49	0.00	0	6
R2035	On	06/05/2021	Bond Future	10.40	Put			5,823.24000	5.82324	5,706,830	15.41	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call			10,953.15000	10.95315	11,025,120	17.49	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put			713.92000	0.71392	670,490	17.49	0.00	0	1,6
R2035	On	06/05/2021	Bond Future	10.81	Put			4,270.41000	4.27041	4,161,540	15.86	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put			0.00000	0.00000	3,416,650	16.08	3,416,650.00	1,000	5
R2035	On	06/05/2021	Bond Future	11.15	Put			3,239.88000	3.23988	3,141,500	16.18	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			4,337.98000	4.33798	4,355,000	16.18	0.00	0	6
R2035	On	06/05/2021	Bond Future	10.24	Put			6,530.00000	6.53000	6,410,440	15.22	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			1,756.58000	1.75658	1,752,420	15.22	0.00	0	7
R2035	On	06/05/2021	Bond Future	12.37	Call			9,237.02000	9.23702	9,295,040	17.49	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			2,124.46000	2.12446	2,123,450	15.41	0.00	0	6
R2035	On	06/05/2021	Bond Future	11.55	Call			5,835.88000	5.83588	5,865,890	16.71	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			2,332.96000	2.33296	2,247,570	16.71	0.00	0	1,6
R2035	On	06/05/2021	Bond Future	12.02	Call			7,798.01000	7.79801	7,842,710	17.49	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			1,597.01000	1.59701	1,526,310	17.49	0.00	0	7
R2035	On	06/05/2021	Bond Future	12.36	Call			9,194.95000	9.19495	9,252,610	17.49	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			3,241.88000	3.24188	3,248,410	15.86	0.00	0	1,6
R2035	On	06/05/2021	Bond Future	11.32	Call			4,947.39000	4.94739	4,970,630	16.38	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			2,814.69000	2.81469	2,722,530	16.38	0.00	0	7
R2035	On	06/05/2021	Bond Future	10.05	Call			0.00000	0.00000	1,366,310	14.99	1,366,310.00	1,000	5

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2035	On	06/05/2021	Bond Future	11.05	Call		0.00000	0.00000	4,012,710	16.08		0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		1,123.92000	1.12392	1,066,180	17.49		0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		1,111.99000	1.11199	1,054,610	17.49		0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		9,152.94000	9.15294	9,210,230	17.49		0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		1,135.96000	1.13596	1,077,850	17.49		0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Call		0.00000	0.00000	2,507,460	15.58		0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		0.00000	0.00000	5,100,170	15.58		2,550,085.00	500	50
R2035	On	06/05/2021	Bond Future	10.05	Put		0.00000	0.00000	7,324,980	14.99		0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.12000	0.00012	0,120	13.81		0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		50,412.52000	50.41252	50,296,440	13.81		0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.13000	0.00013	0,130	13.81		0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		50,295.82000	50.29582	50,179,740	13.81		0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.13000	0.00013	0,130	13.81		0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		50,179.24000	50.17924	50,063,160	13.81		0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Put		9,460.24000	9.46024	9,410,290	14.03		0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,888.10000	1.88810	1,955,250	14.03		0.00	0	78
R2035	On	04/11/2021	Bond Future	10.12	Put		10,028.06000	10.02806	9,974,650	14.03		0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,716.91000	1.71691	1,780,600	14.03		0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		5,824.35000	5.82435	5,917,970	15.14		0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		8,662.02000	8.66202	8,764,120	16.12		0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,581.33000	2.58133	2,566,330	16.12		0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		8,593.11000	8.59311	8,694,950	16.12		0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,617.70000	2.61770	2,602,440	16.12		0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call		8,627.54000	8.62754	8,729,510	16.12		0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		5,936.76000	5.93676	5,902,400	14.57		0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Call		2,625.59000	2.62559	2,703,430	14.15		0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		13,405.16000	13.40516	13,518,340	16.12		0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		965.65000	0.96565	961,730	16.12		0.00	0	40
R2035	On	04/11/2021	Bond Future	11.08	Call		3,794.87000	3.79487	3,877,610	14.57		0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		2,599.46000	2.59946	2,584,330	16.12		0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		4,013.55000	4.01355	3,990,070	15.14		0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Put		7,645.83000	7.64583	7,606,570	14.15		0.00	0	
Total R2035 Option											7,333,045.00	2,500	15,47	
Total For R2035											29,985,115.00	2,750	112,55	
R2037	On	04/02/2021	Bond Future			10.97040	81.77578	10.97767	81.72927	17.79		10,630,851.40	130	129,14
R2037	On	06/05/2021	Bond Future			11.18828	82.62988	11.19568	82.58393	17.14		0.00	0	
R2037	On	05/08/2021	Bond Future			11.41874	79.27323	11.42638	79.22725	16.64		0.00	0	
R2037	On	04/11/2021	Bond Future			11.64307	80.12713	11.65098	80.08090	15.94		0.00	0	
Total R2037 Future											10,630,851.40	130	129,14	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	04/02/2021	Bond Future	10.28	Call		855.14000	0.85514	809,830	16.61	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		5,507.90000	5.50790	5,416,080	16.61	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		872.50000	0.87250	827,110	16.63	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		751.68000	0.75168	709,240	19.70	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		6,739.02000	6.73902	6,743,090	19.70	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		6,409.36000	6.40936	6,411,200	19.54	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		821.88000	0.82188	777,210	19.54	0.00	0	2
R2037	On	04/02/2021	Bond Future	10.48	Put		4,526.45000	4.52645	4,435,010	16.99	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call		15,074.90000	15.07490	15,117,790	19.77	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		24.52000	0.02452	20,900	19.77	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		2,212.38000	2.21238	2,174,220	17.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		3,035.01000	3.03501	2,950,340	17.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call		981.80000	0.98180	936,130	16.74	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		5,560.34000	5.56034	5,468,610	16.59	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		5,455.78000	5.45578	5,363,880	16.63	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		838.01000	0.83801	792,790	16.59	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		5,149.93000	5.14993	5,057,750	16.74	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		9,412.60000	9.41260	9,346,540	16.24	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		208.03000	0.20803	188,480	16.24	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		1,247.56000	1.24756	1,202,630	16.99	0.00	0	2
R2037	On	06/05/2021	Bond Future	12.42	Call		8,477.99000	8.47799	8,475,390	18.69	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		1,394.44000	1.39444	1,345,890	18.69	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		8,517.95000	8.51795	8,515,600	18.69	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		1,380.57000	1.38057	1,332,270	18.69	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		8,557.98000	8.55798	8,555,880	18.69	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		1,366.82000	1.36682	1,318,770	18.69	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		2,496.80000	2.49680	2,460,740	17.68	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		7,310.10000	7.31010	7,319,790	17.65	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		2,528.01000	2.52801	2,491,720	17.65	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		7,349.09000	7.34909	7,358,900	17.67	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,512.35000	2.51235	2,476,180	17.67	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		7,388.12000	7.38812	7,398,040	17.68	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		8,952.07000	8.95207	9,005,060	17.21	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,503.81000	2.50381	2,510,570	17.21	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		8,884.29000	8.88429	8,937,240	17.21	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,538.46000	2.53846	2,545,180	17.21	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		8,918.16000	8.91816	8,971,120	17.21	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,521.09000	2.52109	2,527,820	17.21	0.00	0	
Total R2037 Option											0.00	0	1,25

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 For R2037										10,630,851.40	130	130,44
R2040 On 04/02/2021 Bond Future			11.11282	83.64785	11.11998	83.59925		18.04		0.00	0	76,50
R2040 On 06/05/2021 Bond Future			11.32711	84.52161	11.33441	84.47354		17.58		0.00	0	
R2040 On 05/08/2021 Bond Future			11.55372	80.93519	11.56126	80.88710		17.25		0.00	0	
R2040 On 04/11/2021 Bond Future			11.77388	81.80704	11.78169	81.75870		16.46		0.00	0	
Total R2040 Future										0.00	0	76,50
R2040 On 04/02/2021 Bond Future	10.41	Call			817.11000	0.81711	803,030	16.93		0.00	0	
R2040 On 04/02/2021 Bond Future	10.41	Put			5,866.21000	5.86621	5,803,530	16.93		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Call			834.88000	0.83488	821,310	16.95		0.00	0	
R2040 On 04/02/2021 Bond Future	10.24	Put			6,885.07000	6.88507	6,814,490	16.52		0.00	0	
R2040 On 04/02/2021 Bond Future	10.24	Call			554.85000	0.55485	532,870	16.52		0.00	0	50
R2040 On 04/02/2021 Bond Future	11.57	Call			4,497.35000	4.49735	4,529,650	19.14		0.00	0	
R2040 On 04/02/2021 Bond Future	10.07	Put			8,022.19000	8.02219	7,934,770	16.25		0.00	0	
R2040 On 04/02/2021 Bond Future	10.07	Call			381.38000	0.38138	342,560	16.25		0.00	0	80
R2040 On 04/02/2021 Bond Future	11.74	Call			5,270.25000	5.27025	5,312,920	19.56		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Put			5,923.36000	5.92336	5,860,080	16.90		0.00	0	
R2040 On 04/02/2021 Bond Future	9.49	Put			12,428.07000	12.42807	12,362,330	16.14		0.00	0	
R2040 On 04/02/2021 Bond Future	9.49	Call			82.86000	0.08286	65,720	16.14		0.00	0	50
R2040 On 04/02/2021 Bond Future	10.42	Put			5,809.52000	5.80952	5,747,350	16.95		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Call			799.70000	0.79970	785,020	16.90		0.00	0	
R2040 On 04/02/2021 Bond Future	11.74	Put			1,228.55000	1.22855	1,222,620	19.56		0.00	0	80
R2040 On 04/02/2021 Bond Future	11.57	Put			1,531.76000	1.53176	1,515,460	19.14		0.00	0	50
R2040 On 04/02/2021 Bond Future	9.57	Put			11,778.90000	11.77890	11,709,970	16.14		0.00	0	
R2040 On 04/02/2021 Bond Future	9.57	Call			104.78000	0.10478	84,450	16.14		0.00	0	80
R2040 On 06/05/2021 Bond Future	12.43	Put			1,657.88000	1.65788	1,603,360	19.22		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Call			8,432.41000	8.43241	8,422,720	19.22		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Put			1,645.26000	1.64526	1,587,500	19.22		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Call			8,343.03000	8.34303	8,340,020	19.22		0.00	0	
R2040 On 06/05/2021 Bond Future	11.58	Put			3,265.23000	3.26523	3,232,150	17.99		0.00	0	
R2040 On 06/05/2021 Bond Future	11.58	Call			4,856.51000	4.85651	4,871,500	17.99		0.00	0	30
R2040 On 06/05/2021 Bond Future	13.38	Call			12,486.52000	12.48652	12,488,610	19.22		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Put			1,670.42000	1.67042	1,619,340	19.22		0.00	0	
R2040 On 06/05/2021 Bond Future	13.38	Put			624.05000	0.62405	578,070	19.22		0.00	0	30
R2040 On 06/05/2021 Bond Future	12.43	Call			8,387.79000	8.38779	8,381,340	19.22		0.00	0	
R2040 On 06/05/2021 Bond Future	10.83	Put			5,870.69000	5.87069	5,833,510	17.08		0.00	0	
R2040 On 06/05/2021 Bond Future	10.83	Call			2,439.69000	2.43969	2,450,580	17.08		0.00	0	30
R2040 On 05/08/2021 Bond Future	12.48	Call			8,034.66000	8.03466	8,138,250	18.70		0.00	0	
R2040 On 05/08/2021 Bond Future	12.48	Put			2,504.80000	2.50480	2,560,300	18.70		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Call			8,075.56000	8.07556	8,179,510	18.72		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040	On	05/08/2021	Bond Future	12.49	Put		2,488.94000	2.48894	2,544,800	18.72		0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		7,993.79000	7.99379	8,097,260	18.68		0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,055.33000	3.05533	3,125,310	16.77		0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		4,648.60000	4.64860	4,659,670	17.30		0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		4,576.77000	4.57677	4,635,930	17.30		0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		17,342.54000	17.34254	17,375,160	18.74		0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		2,520.76000	2.52076	2,576,140	18.68		0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		330.87000	0.33087	315,400	18.74		0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		6,423.18000	6.42318	6,445,070	16.77		0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		9,190.71000	9.19071	9,254,500	17.74		0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		2,732.02000	2.73202	2,747,470	17.74		0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		9,230.53000	9.23053	9,289,730	17.74		0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,718.00000	2.71800	2,728,860	17.74		0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		9,151.18000	9.15118	9,219,300	17.74		0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,746.40000	2.74640	2,766,180	17.74		0.00	0	
Total R2040 Option												0.00	0	7,500
Total For R2040												0.00	0	84,000
R2044	On	04/02/2021	Bond Future			11.20799	80.07159	11.22530	79.95425	19.03		0.00	0	44,100
R2044	On	06/05/2021	Bond Future			11.41594	80.90800	11.43383	80.79042	18.51		0.00	0	
R2044	On	05/08/2021	Bond Future			11.63572	77.40746	11.65433	77.28908	18.15		0.00	0	
R2044	On	04/11/2021	Bond Future			11.84898	78.24129	11.86833	78.12192	17.30		0.00	0	
Total R2044 Future												0.00	0	44,100
R2044	On	04/02/2021	Bond Future	10.84	Call		1,516.58000	1.51658	1,530,360	18.28		0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		4,199.30000	4.19930	4,095,740	18.28		0.00	0	20
R2044	On	04/02/2021	Bond Future	10.29	Call		507.88000	0.50788	466,430	17.11		0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		7,292.53000	7.29253	7,133,740	17.11		0.00	0	20
R2044	On	04/02/2021	Bond Future	9.66	Put		12,020.50000	12.02050	11,884,580	17.04		0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		286.26000	0.28626	251,020	17.04		0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call		589.07000	0.58907	555,830	17.23		0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		6,832.91000	6.83291	6,682,330	17.23		0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		104.03000	0.10403	85,450	17.04		0.00	0	20
R2044	On	04/02/2021	Bond Future	10.37	Call		601.43000	0.60143	569,530	17.24		0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		6,768.47000	6.76847	6,619,230	17.24		0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		576.91000	0.57691	542,360	17.21		0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		6,897.66000	6.89766	6,745,770	17.21		0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put		9,049.24000	9.04924	8,896,660	17.04		0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call		8,171.52000	8.17152	8,283,500	20.23		0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		7,910.50000	7.91050	8,020,860	20.11		0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		4,082.45000	4.08245	4,008,220	18.39		0.00	0	3,100

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	11.79	Call		5,248.43000	5.24843	5,306,890	18.87	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put		2,968.68000	2.96868	2,909,560	18.87	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.35	Put		4,246.96000	4.24696	4,172,900	18.34	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		3,693.40000	3.69340	3,736,920	18.34	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.45	Put		1,739.21000	1.73921	1,732,260	20.13	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		1,673.22000	1.67322	1,667,620	20.23	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		5,669.24000	5.66924	5,741,370	19.05	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		2,708.27000	2.70827	2,662,820	19.05	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		7,867.06000	7.86706	7,977,130	20.08	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		1,766.48000	1.76648	1,758,970	20.08	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		5,151.58000	5.15158	5,077,280	18.02	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	10.70	Put		6,935.66000	6.93566	6,834,040	17.41	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		1,855.51000	1.85551	1,871,470	17.41	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		3,859.85000	3.85985	3,903,200	18.39	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		1,752.87000	1.75287	1,745,650	20.11	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		7,953.81000	7.95381	8,064,440	20.13	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call		2,907.15000	2.90715	2,950,430	18.02	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		8,098.38000	8.09838	8,253,050	19.45	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		2,414.07000	2.41407	2,450,360	19.45	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		8,017.56000	8.01756	8,171,570	19.41	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		2,444.71000	2.44471	2,480,340	19.41	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		8,057.96000	8.05796	8,212,190	19.43	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		2,429.34000	2.42934	2,465,190	19.43	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		2,927.74000	2.92774	2,927,760	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		8,892.45000	8.89245	9,007,200	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		2,913.07000	2.91307	2,908,450	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		8,815.11000	8.81511	8,938,890	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		2,942.76000	2.94276	2,947,170	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,853.64000	8.85364	8,973,030	18.65	0.00	0	
Total R2044 Option											0.00	0	19,35
Total For R2044											0.00	0	63,55
R2048	On	04/02/2021	Bond Future			11.13505	83.62731	11.15222	83.50772	18.28	5,937,539.01	71	115,32
R2048	On	06/05/2021	Bond Future			11.33139	80.08956	11.34914	79.96968	18.86	0.00	0	
R2048	On	05/08/2021	Bond Future			11.53676	80.96088	11.55521	80.84022	17.58	0.00	0	
R2048	On	04/11/2021	Bond Future			11.74618	77.42129	11.76539	77.29960	17.67	0.00	0	
Total R2048 Future											5,937,539.01	71	115,32
R2048	On	04/02/2021	Bond Future	10.47	Call		851.83000	0.85183	789,060	16.60	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		5,860.38000	5.86038	5,678,020	16.60	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		870.71000	0.87071	807,330	16.62	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/02/2021	Bond Future	10.48	Put		5,801.87000	5.80187	5,618,900	16.62	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put		1,767.49000	1.76749	1,647,780	18.68	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		4,122.78000	4.12278	4,122,660	18.68	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put		4,379.66000	4.37966	4,202,850	17.30	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		1,492.14000	1.49214	1,434,920	17.30	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		833.09000	0.83309	771,050	16.58	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		5,919.16000	5.91916	5,737,530	16.58	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put		4,146.12000	4.14612	3,972,220	17.42	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call		1,627.55000	1.62755	1,573,240	17.42	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	9.80	Put		10,649.20000	10.64920	10,504,580	16.20	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	9.80	Call		160.15000	0.16015	135,120	16.20	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		8,074.62000	8.07462	8,152,370	20.64	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		1,809.81000	1.80981	1,767,680	20.64	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		8,118.82000	8.11882	8,193,240	20.64	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		1,796.01000	1.79601	1,750,550	20.64	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		8,030.27000	8.03027	8,111,540	20.64	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		1,823.55000	1.82355	1,784,940	20.64	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		8,290.71000	8.29071	8,460,310	19.09	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		2,479.29000	2.47929	2,528,230	19.09	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		8,332.27000	8.33227	8,497,470	19.09	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		2,464.21000	2.46421	2,508,750	19.09	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		8,249.41000	8.24941	8,422,960	19.09	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		2,494.72000	2.49472	2,547,610	19.09	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		9,139.01000	9.13901	9,286,340	19.03	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		2,797.66000	2.79766	2,823,300	19.03	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		9,060.18000	9.06018	9,216,450	19.03	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		2,826.97000	2.82697	2,861,550	19.03	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		9,099.72000	9.09972	9,251,380	19.03	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		2,812.40000	2.81240	2,842,370	19.03	0.00	0	
Total R2048 Option											0.00	0	4,28
Total For R2048											5,937,539.01	71	119,60
R209	On	04/02/2021	Bond Future			10.43265	70.75862	10.44408	70.69295	18.59	13,868,689.52	196	26,66
R209	On	06/05/2021	Bond Future			10.61938	68.35747	10.63108	68.29197	18.39	0.00	0	2,81
R209	On	05/08/2021	Bond Future			10.81094	69.10127	10.82300	69.03549	16.75	0.00	0	
R209	On	04/11/2021	Bond Future			11.00646	66.70525	11.01893	66.63899	16.92	0.00	0	
Total R209 Future											13,868,689.52	196	29,51
R209	On	04/02/2021	Bond Future	10.11	Call		1,486.74000	1.48674	1,465,990	18.15	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		3,444.12000	3.44412	3,357,700	18.15	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		1,509.43000	1.50943	1,488,920	18.16	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R209	On	04/02/2021	Bond Future	10.12	Put		3,407.06000	3.40706	3,320,880	18.16	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		1,464.25000	1.46425	1,443,270	18.13	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		3,481.45000	3.48145	3,394,800	18.13	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Call		4,468.33000	4.46833	4,479,900	18.65	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		2,448.93000	2.44893	2,395,000	18.65	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put		5,461.73000	5.46173	5,396,540	17.64	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call		1,794.74000	1.79474	1,795,050	17.64	0.00	0	1,50
R209	On	06/05/2021	Bond Future	10.25	Put		4,529.14000	4.52914	4,465,340	17.90	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		794.38000	0.79438	761,460	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		8,984.84000	8.98484	9,017,640	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		785.61000	0.78561	752,910	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		8,909.70000	8.90970	8,942,050	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		803.23000	0.80323	770,080	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		2,348.01000	2.34801	2,349,710	17.90	0.00	0	5,30
R209	On	06/05/2021	Bond Future	11.25	Call		5,325.33000	5.32533	5,340,480	19.03	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		1,986.71000	1.98671	1,936,360	19.03	0.00	0	9,10
R209	On	06/05/2021	Bond Future	12.25	Call		9,022.45000	9.02245	9,055,470	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		776.93000	0.77693	744,450	19.97	0.00	0	9,10
R209	On	06/05/2021	Bond Future	12.23	Call		8,947.25000	8.94725	8,979,830	19.97	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		6,988.49000	6.98849	7,073,110	18.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		1,955.07000	1.95507	1,973,910	18.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,024.42000	7.02442	7,105,560	18.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,942.37000	1.94237	1,957,730	18.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		6,952.39000	6.95239	7,040,710	18.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,967.66000	1.96766	1,990,200	18.21	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Call		7,931.62000	7.93162	8,019,550	18.30	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,158.92000	2.15892	2,180,590	18.30	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		7,966.24000	7.96624	8,050,500	18.30	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,147.06000	2.14706	2,165,060	18.30	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		7,897.02000	7.89702	7,988,630	18.30	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,170.85000	2.17085	2,196,200	18.30	0.00	0	
Total R209 Option											0.00	0	28,62
Total For R209											13,868,689.52	196	58,14
R210	On	04/02/2021	Bond Future			192.87714	192.87714	192.84668	192.84668		0.00	0	1,20
R210	On	06/05/2021	Bond Future			192.22745	192.22745	192.19894	192.19894		0.00	0	
R210	On	05/08/2021	Bond Future			194.36422	194.36422	194.33655	194.33655		0.00	0	
R210	On	04/11/2021	Bond Future			193.76500	193.76500	193.73754	193.73754		0.00	0	
Total R210 Future											0.00	0	1,20
Total For R210											0.00	0	1,20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R212	On	04/02/2021	Bond Future		169.94730	169.94730	169.95681	169.95681			50,984,190.00	300	6,34
R212	On	06/05/2021	Bond Future		171.76247	171.76247	171.77408	171.77408			0.00	0	
R212	On	05/08/2021	Bond Future		171.34316	171.34316	171.35587	171.35587			0.00	0	
R212	On	04/11/2021	Bond Future		173.22660	173.22660	173.23990	173.23990			0.00	0	
Total R212 Future											50,984,190.00	300	6,34
Total For R212											50,984,190.00	300	6,34
R213	On	04/02/2021	Bond Future		9.51383	87.08226	9.52057	87.04390		13.70	0.00	0	8,94
R213	On	06/05/2021	Bond Future		9.70889	84.46260	9.71572	84.42486		13.46	0.00	0	
R213	On	05/08/2021	Bond Future		9.91369	85.38131	9.92072	85.34365		12.28	0.00	0	
R213	On	04/11/2021	Bond Future		10.12637	82.77139	10.13365	82.73357		12.36	0.00	0	
Total R213 Future											0.00	0	8,94
R213	On	04/02/2021	Bond Future	9.40	Call		1,786.93000	1.78693	1,785,450	13.62	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put		2,476.53000	2.47653	2,436,690	13.62	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		1,813.36000	1.81336	1,812,010	13.63	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		2,445.49000	2.44549	2,405,780	13.63	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		1,760.73000	1.76073	1,759,110	13.62	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		2,507.86000	2.50786	2,467,880	13.62	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		259.94000	0.25994	254,030	14.61	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		11,220.38000	11.22038	11,252,090	14.61	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		267.60000	0.26760	261,570	14.61	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call		11,262.35000	11.26235	11,294,110	14.61	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		263.75000	0.26375	257,770	14.61	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		11,304.32000	11.30432	11,336,150	14.61	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		2,931.55000	2.93155	2,917,070	12.38	0.00	0	20
R213	On	05/08/2021	Bond Future	9.34	Put		5,227.75000	5.22775	5,208,670	11.79	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		2,039.64000	2.03964	2,058,220	11.79	0.00	0	20
R213	On	05/08/2021	Bond Future	10.86	Put		1,707.23000	1.70723	1,695,350	13.16	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		6,469.18000	6.46918	6,494,830	13.13	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		1,732.05000	1.73205	1,720,040	13.13	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call		6,248.46000	6.24846	6,273,730	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		1,809.45000	1.80945	1,797,060	13.05	0.00	0	20
R213	On	05/08/2021	Bond Future	10.14	Call		4,095.12000	4.09512	4,118,300	12.38	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		6,506.27000	6.50627	6,531,980	13.15	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		1,719.60000	1.71960	1,707,650	13.15	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		6,543.40000	6.54340	6,569,180	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		2,077.20000	2.07720	2,117,930	13.18	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		6,936.18000	6.93618	7,014,650	13.20	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		2,064.28000	2.06428	2,104,930	13.20	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		6,865.90000	6.86590	6,944,520	13.17	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R213	On	04/11/2021	Bond Future	11.09	Put			2,089.93000	2.08993	2,130,730	13.17		0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			6,901.15000	6.90115	6,979,700	13.18		0.00	0	
Total R213 Option													0.00	0	60
Total For R213													0.00	0	9,54
R214	On	04/02/2021	Bond Future			10.91756	67.23870	10.92921	67.17211		20.42		0.00	0	15,42
R214	On	06/05/2021	Bond Future			11.10429	64.66402	11.11624	64.59753		20.23		0.00	0	
R214	On	05/08/2021	Bond Future			11.29876	65.36746	11.31110	65.30070		18.41		0.00	0	
R214	On	04/11/2021	Bond Future			11.49680	62.79428	11.50959	62.72696		18.66		0.00	0	
Total R214 Future													0.00	0	15,42
R214	On	04/02/2021	Bond Future	10.32	Call			1,041.80000	1.04180	1,001,130	19.53		0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put			4,676.45000	4.67645	4,569,190	19.53		0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call			1,059.53000	1.05953	1,018,740	19.54		0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put			4,631.91000	4.63191	4,524,530	19.54		0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call			1,024.36000	1.02436	983,610	19.51		0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			4,721.36000	4.72136	4,614,020	19.51		0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			7,280.10000	7.28010	7,289,990	21.97		0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			1,448.38000	1.44838	1,391,780	21.97		0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call			7,314.04000	7.31404	7,324,200	21.97		0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			1,434.81000	1.43481	1,378,480	21.97		0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			7,348.01000	7.34801	7,358,450	21.97		0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			1,421.34000	1.42134	1,365,290	21.97		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			2,493.64000	2.49364	2,508,050	19.57		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			6,126.64000	6.12664	6,207,350	19.53		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			2,524.51000	2.52451	2,538,460	19.53		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call			6,160.24000	6.16024	6,241,180	19.55		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			2,509.03000	2.50903	2,523,210	19.55		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			6,193.87000	6.19387	6,275,040	19.57		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			7,376.16000	7.37616	7,518,450	20.15		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			2,594.44000	2.59444	2,669,410	20.15		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			7,311.05000	7.31105	7,452,680	20.11		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			2,621.72000	2.62172	2,696,030	20.11		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			7,343.70000	7.34370	7,485,670	20.13		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			2,608.14000	2.60814	2,682,790	20.13		0.00	0	
Total R214 Option													0.00	0	
Total For R214													0.00	0	15,42
Total for Bond													332,474,015.23	5,323	1,043,27
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total E170 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 E170										0.00	0	
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
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	

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 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
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	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future												0.00	0	
Total For R213												0.00	0	
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future												0.00	0	
Total For R213/R186												0.00	0	
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future												0.00	0	
Total For R214												0.00	0	
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future												0.00	0	
Total For R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	04/02/2021	GOVI			742.16600	742.16600	741.72800	741.72800			0.00	0	96
GOVI	On	06/05/2021	GOVI			749.90800	749.90800	749.46900	749.46900			0.00	0	
GOVI	On	05/08/2021	GOVI			757.97500	757.97500	757.53300	757.53300			0.00	0	
GOVI	On	04/11/2021	GOVI			766.21300	766.21300	765.76700	765.76700			0.00	0	
Total GOVI Future												0.00	0	96
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			92,220.00000	9.22200	87,840,000		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			92,320.00000	9.23200	87,940,000		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			92,120.00000	9.21200	87,740,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			707,990.00000	70.79900	712,380,000		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			707,890.00000	70.78900	712,280,000		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			707,790.00000	70.77900	712,180,000		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			384,030.00000	38.40300	388,450,000		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			383,930.00000	38.39300	388,350,000		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			383,830.00000	38.38300	388,250,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			373,570.00000	37.35700	378,030,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Put			0.00000	0.00000	0,000		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/11/2021	GOVI	728.42	Call			373,470.00000	37.34700	377,930,000		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			373,670.00000	37.36700	378,130,000		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	96
Total for GOVI												0.00	0	96
AL37	On	04/02/2021	Index Future			777.73400	777.73400	777.66800	777.66800			0.00	0	
AL37	On	06/05/2021	Index Future			785.84700	785.84700	785.78300	785.78300			0.00	0	
AL37	On	05/08/2021	Index Future			794.30000	794.30000	794.23800	794.23800			0.00	0	
AL37	On	04/11/2021	Index Future			802.93400	802.93400	802.87100	802.87100			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/02/2021	Index Future			857.71900	857.71900	857.02400	857.02400			0.00	0	
AL7T	On	06/05/2021	Index Future			866.66600	866.66600	865.96800	865.96800			0.00	0	
AL7T	On	05/08/2021	Index Future			875.98900	875.98900	875.28500	875.28500			0.00	0	
AL7T	On	04/11/2021	Index Future			885.51100	885.51100	884.80000	884.80000			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/02/2021	Index Future			751.67400	751.67400	751.24200	751.24200			0.00	0	23
ALBI	On	06/05/2021	Index Future			759.51600	759.51600	759.08200	759.08200			0.00	0	
ALBI	On	05/08/2021	Index Future			767.68600	767.68600	767.24900	767.24900			0.00	0	
ALBI	On	04/11/2021	Index Future			776.03000	776.03000	775.58900	775.58900			0.00	0	
Total ALBI Future												0.00	0	23
Total For ALBI												0.00	0	23
IGOV	On	04/02/2021	Index Future			263.62300	263.62300	263.49600	263.49600			0.00	0	1,05
IGOV	On	06/05/2021	Index Future			266.43800	266.43800	266.31000	266.31000			0.00	0	
IGOV	On	05/08/2021	Index Future			269.36800	269.36800	269.24000	269.24000			0.00	0	
IGOV	On	04/11/2021	Index Future			272.35900	272.35900	272.22900	272.22900			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			3.41500	96.58500	3.40500	96.59500			0.00	0	30,01
JIBAR f	On	20/01/2021	Jibar Future			3.43500	96.56500	3.43500	96.56500			0.00	0	
JIBAR f	On	17/02/2021	Jibar Future			3.40000	96.60000	3.37000	96.63000			0.00	0	
JIBAR f	On	17/03/2021	Jibar Future			3.40500	96.59500	3.36500	96.63500			0.00	0	
JIBAR f	On	21/04/2021	Jibar Future			3.41000	96.59000	3.38000	96.62000			0.00	0	
JIBAR f	On	19/05/2021	Jibar Future			3.43000	96.57000	3.41000	96.59000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 15/06/2021 Jibar Future			3.44000	96.56000	3.40000	96.60000				0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.53500	96.46500	3.49500	96.50500				0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			3.68000	96.32000	3.65000	96.35000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			3.81000	96.19000	3.81000	96.19000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.08500	95.91500	4.09500	95.90500				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			4.23500	95.76500	4.25500	95.74500				0.00	0	
Total Jibar Future										0.00	0	60,01
Total For JIBAR FUTURE										0.00	0	60,01
Total for Jibar										0.00	0	60,01
5Y STN On 21/12/2021 Interest Rate Swap			90.42000	90.42000	90.39000	90.39000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										332,474,015.23	5,323	1,105,64
AA06 On 15/04/2021 Spot Bond					0.00000	100.42020				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			4.91500	102.86126	4.91500	102.82047				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABC12: On 25/11/2020 Spot Bond			10.00000	99.86300	10.00000	99.94500				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.74500	296.95118	3.74500	296.80998				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.98976				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.54346				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF004 On 30/06/2026 Spot Bond			9.65000	103.77928	9.65000	103.93803				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.93996				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.03310				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.73917				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.42588				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.64291				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.90117				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.55158				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.60273				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.82041				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.54180				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN27 On 29/08/2021 Spot Bond					0.00000	100.13422				0.00	0	
Total ABFN27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.12032				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.79297				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.77926				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.13011				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.68720				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.75305				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.53256				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.78684				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.06566				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.62729				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.42747				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.35024				0.00	0	50,000.00

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 ABFN39 SPOT										0.00	0	50,000,00
Total For ABFN39										0.00	0	50,000,00
ABFN41 On 16/09/2024 Spot Bond					0.00000	101.63588				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.73600				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.85928				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.54145				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.55819				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.57020				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.82656				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.00638				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.00818				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	99.84979				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.20940				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABK8 On 03/06/2021 Spot Bond					0.00000	99.71195				0.00	0	47,000,00
Total ABK8 SPOT										0.00	0	47,000,00
Total For ABK8										0.00	0	47,000,00
ABKI03 On 13/10/2021 Spot Bond			4.34000	4.34000	4.34000	145.00554				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	63.98162	100.00000	63.54453				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.48500	7.48500	7.48500	136.11918				0.00	0	6,500,00
Total ABKI04 SPOT										0.00	0	6,500,00
Total For ABKI04										0.00	0	6,500,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	16.68885	100.00000	16.57422				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	99.58760				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.03500	214.77167	3.03500	214.68189				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.00500	3.00500	3.00500	145.25522				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	179.23470				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.18000	5.18000	5.18000	200.58167				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			5.75500	5.75500	5.75500	106.03675				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.93000	6.93000	6.93000	121.98845				0.00	0	
Total ABN79 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.41500	4.41500	4.41500	101.84740			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABS11 On 09/04/2021 Spot Bond			3.80500	103.31487	3.80500	103.28301			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			4.25500	107.99674	4.25500	107.95907			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.57500	110.07353	4.57500	110.03227			0.00	0	104,300,00
Total ABS15 SPOT									0.00	0	104,300,00
Total For ABS15									0.00	0	104,300,00
ABS16 On 11/11/2025 Spot Bond			6.49500	116.81699	6.49500	116.75513		3,637,200,000,000.00		560,000,000	280,000,00
Total ABS16 SPOT								3,637,200,000,000.00		560,000,000	280,000,00
Total For ABS16								3,637,200,000,000.00		560,000,000	280,000,00
ABS17 On 11/11/2027 Spot Bond			7.70500	116.08649	7.70500	116.01378			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			4.99500	114.35310	4.99500	114.30635			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.81500	111.27917	6.81500	111.21738			0.00	0	
Total ABS7 SPOT									0.00	0	
Total For ABS7									0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.36808	100.00000	11.29194			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			2.09500	2.09500	2.09500	310.84786			0.00	0	
Total ABS12 SPOT									0.00	0	
Total For ABS12									0.00	0	
ABS14 On 31/01/2022 Spot Bond			1.46000	170.43018	1.46000	170.38074			0.00	0	
Total ABS14 SPOT									0.00	0	
Total For ABS14									0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.80500	9.80500	9.80500	107.49403			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL085 On 25/11/2020 Spot Bond			10.00000	99.86300	10.00000	99.94500				0.00	0	
Total ACL089/JIBAR SPOT										0.00	0	
Total For ACL089/JIBAR										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.10499				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.06843				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	252.26695				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	252.29630				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	101.02295				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	99.86300	10.00000	99.94500				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	101.02845				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.46727				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.06501				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.06501				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL201 On 20/12/2022 Spot Bond					0.00000	101.09613				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.09613				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	170.94779				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	172.58075				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.00650				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.47331				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.99917				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.97172				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.23403				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.50889				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.05326				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.05381				0.00	0	
Total AECI04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	99.95305				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	97.98899				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	97.58383				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.76134				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	100.10513				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	97.76574				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	101.08249				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.53254				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.53254				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.62798				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.51665				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.51134				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.56971				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.62804				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.81864				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.87679				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.34829				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.05538				0.00	150,000,000	50,000,000
Total AHF5A2 SPOT										0.00	150,000,000	50,000,000
Total For AHF5A2										0.00	150,000,000	50,000,000
AHF5A On 21/08/2023 Spot Bond			5.44500	113.73940	5.44500	113.68960				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.05865				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.06302				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.09352				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.38383				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6A On 21/08/2024 Spot Bond					0.00000	100.55907				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.05859				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.06294				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.09334				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.05425				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.06079				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.06514				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.10203				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.32500	112.80211	6.32500	112.74424				0.00	0	2,600,00
Total AIR02 SPOT										0.00	0	2,600,00
Total For AIR02										0.00	0	2,600,00
AIR04 On 29/05/2024 Spot Bond			5.44500	111.99469	5.44500	111.94539				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.36500	92.22007	11.36500	92.13655				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.24000	176.87024	5.24000	176.76452				0.00	0	
Total AIRL01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.66525				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.54031				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.19798				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.29941				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.72538				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.31507				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.02449				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.81565				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.23949				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.53000	214.89629	5.53000	214.76340				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.54500	193.48439	5.54500	193.36449				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN09 On 20/12/2020 Spot Bond					0.00000	99.71244				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN111 On 02/12/2020 Spot Bond					0.00000	99.92638				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN111 On 07/03/2021 Spot Bond					0.00000	99.85544				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN113 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	
ASN115 On 20/12/2020 Spot Bond					0.00000	101.46151				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN121 On 20/12/2020 Spot Bond					0.00000	101.44325				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN134 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	
ASN135 On 31/01/2022 Spot Bond			2.44000	168.54124	2.44000	168.47902				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN137 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	
ASN140 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	
ASN144 On 20/06/2021 Spot Bond					0.00000	97.33961				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN145 On 04/05/2021 Spot Bond					0.00000	100.34194				0.00	240,000,000	80,000,000
Total ASN146 SPOT										0.00	240,000,000	80,000,000
Total For ASN146										0.00	240,000,000	80,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN147 On 04/05/2021 Spot Bond					0.00000	100.34528				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN149 On 31/01/2022 Spot Bond			2.48500	168.45523	2.48500	168.39243				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN150 On 31/05/2021 Spot Bond					0.00000	53.02534				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN152 On 02/06/2021 Spot Bond					0.00000	99.92371				0.00	180,000,000	60,000,000
Total ASN152 SPOT										0.00	180,000,000	60,000,000
Total For ASN152										0.00	180,000,000	60,000,000
ASN154 On 31/03/2028 Spot Bond			5.45000	172.07481	5.45000	171.96907				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN156 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	
ASN157 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	
ASN159 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	
ASN160 On 08/08/2021 Spot Bond					0.00000	100.26978				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN161 On 19/08/2021 Spot Bond					0.00000	100.11506				0.00	150,000,000	50,000,000
Total ASN161 SPOT										0.00	150,000,000	50,000,000
Total For ASN161										0.00	150,000,000	50,000,000
ASN163 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	
ASN164 On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	101.33909				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	101.19126				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.88971				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.56000	96.76950	5.56000	96.70965				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.91321				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.92822				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.02249				0.00	5,200,000	39,700,00
Total ASN204 SPOT										0.00	5,200,000	39,700,00
Total For ASN204										0.00	5,200,000	39,700,00
ASN20: On 24/08/2021 Spot Bond					0.00000	100.02832				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.03577				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	99.95674				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	99.96072				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.18761				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.91545				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.15554				0.00	300,000,000	100,000,000
Total ASN278 SPOT										0.00	300,000,000	100,000,000
Total For ASN278										0.00	300,000,000	100,000,000
ASN27 On 20/08/2048 Spot Bond					0.00000	100.10433				0.00	210,000,000	70,000,000
Total ASN279 SPOT										0.00	210,000,000	70,000,000
Total For ASN279										0.00	210,000,000	70,000,000
ASN28 On 21/08/2023 Spot Bond					0.00000	100.05843				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.13879				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.92880				0.00	210,000,000	70,000,000
Total ASN291 SPOT										0.00	210,000,000	70,000,000
Total For ASN291										0.00	210,000,000	70,000,000
ASN30 On 20/12/2023 Spot Bond					0.00000	100.99552				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.29724				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31: On 20/01/2021 Spot Bond					0.00000	101.05865				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.03500	5.03500	5.03500	94.86567				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.68500	5.68500	5.68500	85.96053				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.93841				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.08328				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.26432				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.94610				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.67000	95.40700	5.67000	95.34717				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.01378				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.23277				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.23277				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.91316				0.00	26,400,000	9,200,000
Total ASN346 SPOT										0.00	26,400,000	9,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN346										0.00	26,400,000	9,200,00
ASN35 On 20/06/2024 Spot Bond					0.00000	100.97952				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.96805				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.96805				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	99.95662				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.17836				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.94790				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.98631				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.41674				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	101.05219				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	101.05219				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.16196				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.95705				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN390 On 20/11/2022 Spot Bond					0.00000	100.09251				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	101.00585				0.00	300,000,000	100,000,000
Total ASN399 SPOT										0.00	300,000,000	100,000,000
Total For ASN399										0.00	300,000,000	100,000,000
ASN400 On 20/12/2024 Spot Bond					0.00000	100.94973				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	101.13261				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2020 Spot Bond					0.00000	99.86222				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 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	
ASN420 On 20/12/2024 Spot Bond					0.00000	105.62117				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN443 On 17/06/2021 Spot Bond					0.00000	100.92256				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.92256				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN445 On 22/06/2023 Spot Bond					0.00000	100.87033				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.90087				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45: On 01/07/2023 Spot Bond					0.00000	101.22408				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.16941				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.98043				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.54685				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.55256				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond					0.00000	103.51304				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond					0.00000	103.66855				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond					0.00000	103.11451				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond					0.00000	103.61508				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.35957				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.42846				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond					0.00000	103.30347				0.00	0	
Total ASN473 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond					0.00000	103.15097				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.19204				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.98250				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.18753				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.02512				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	93.67000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	102.73759				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.97884				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	99.94111				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	99.91673				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	101.04160				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.93295				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN494 On 10/03/2021 Spot Bond					0.00000	100.90242				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN495 On 15/09/2025 Spot Bond					0.00000	100.92903				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.92903				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 16/03/2021 Spot Bond					0.00000	101.19083				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN500 On 18/03/2021 Spot Bond					0.00000	100.79814				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN501 On 31/03/2021 Spot Bond					0.00000	100.75611				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN505 On 28/09/2025 Spot Bond					0.00000	100.85042				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	103.35636	9.00000	101.47945				0.00	0	108,000,00
Total ASN508 SPOT										0.00	0	108,000,00
Total For ASN508										0.00	0	108,000,00
ASN508 On 21/12/2026 Spot Bond			8.18000	103.03964	8.18000	101.32225				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.36000	103.10618	8.36000	101.35134				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	103.10618	8.36000	101.35134				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN514 On 30/03/2021 Spot Bond					0.00000	100.68064				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN517 On 08/04/2021 Spot Bond					0.00000	100.59501				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN518 On 14/04/2021 Spot Bond					0.00000	100.49965				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN522 On 31/07/2022 Spot Bond			9.10000	108.13563	9.10000	100.94740				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.05000	109.36553	11.05000	100.93849				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	108.56387	11.00000	100.66301				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN531 On 13/05/2021 Spot Bond					0.00000	100.15160				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	101.74571	10.50000	100.28767				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN533 On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	100.11293				0.00	0	
Total ASN533 SPOT										0.00	0	
Total For ASN533										0.00	0	
ASN534 On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	100.08055				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN538 On 31/01/2024 Spot Bond			100.00000	16.78423	100.00000	16.26366				0.00	0	9,000,000.00
Total ASN538 SPOT										0.00	0	9,000,000.00
Total For ASN538										0.00	0	9,000,000.00
ASN540 On 02/04/2026 Spot Bond					0.00000	100.05334				0.00	0	
Total ASN540 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN540									0.00	0	
ASN54 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,00
Total ASN541 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,00
Total For ASN541									10,000,000,000,000.00	10,000,000,000	10,000,000,00
ASN54 On 28/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,00
Total ASN542 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,00
Total For ASN542									10,000,000,000,000.00	20,000,000,000	20,000,000,00
BAW18 On 05/12/2020 Spot Bond					0.00000	99.87570			0.00	0	
Total BAW18 SPOT									0.00	0	
Total For BAW18									0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.10500	99.94380	4.10500	99.91011			0.00	0	
Total BAW19 SPOT									0.00	0	
Total For BAW19									0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.84500	107.31081	4.84500	107.26825			0.00	0	
Total BAW21 SPOT									0.00	0	
Total For BAW21									0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.68972	9.30000	101.61314			0.00	0	
Total BAW21/R208 SPOT									0.00	0	
Total For BAW21/R208									0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.21832			0.00	0	
Total BAW22 SPOT									0.00	0	
Total For BAW22									0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.36385			0.00	0	
Total BAW28 SPOT									0.00	0	
Total For BAW28									0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.05633			0.00	0	
Total BAW29 SPOT									0.00	0	
Total For BAW29									0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.04610			0.00	1,000,000,000	2,500,000,00
Total BAW30 SPOT									0.00	1,000,000,000	2,500,000,00
Total For BAW30									0.00	1,000,000,000	2,500,000,00
BAW31 On 30/09/2022 Spot Bond					0.00000	100.73941			0.00	0	
Total BAW31 SPOT									0.00	0	
Total For BAW31									0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.95500	105.22376	5.95500	101.26051			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.72014				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.94254				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.24500				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.22931				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			7.64500	7.64500	7.64500	109.24898				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.12673				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.12673				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.12673				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.41500	10.41500	10.41500	109.00036				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.28482				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.12864				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.10503				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.10512				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.12081				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.28449				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.28449				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.27748				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.32398				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.28402				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.32342				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.48170				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.52030				0.00	0	
Total BAYB13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.52030				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.52030				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	101.55996				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.52090				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.52090				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.59979				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.24004				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.04239				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.36000	7.36000	7.36000	105.15300				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.32402				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.28222				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.75975				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.23944				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.44500	111.62639	6.44500	111.56772				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.88709				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.46625				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.34500	103.41067	6.34500	103.35820				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.17230				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.44500	107.63784	5.44500	107.59071				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.79433				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	104.50189				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.03908				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL17 On 14/08/2024 Spot Bond					0.00000	100.30830				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.03366				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	101.09963				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	106.48694				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.19831				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.16222				0.00	0	460,000,00
Total BID09 SPOT										0.00	0	460,000,00
Total For BID09										0.00	0	460,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	100.44071				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.18500	112.35973	5.18500	112.31208				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.00335				0.00	0	500,000,00
Total BID12 SPOT										0.00	0	500,000,00
Total For BID12										0.00	0	500,000,00
BID13 On 14/06/2024 Spot Bond					0.00000	101.05614				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.67696				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	97.69231				0.00	0	
Total BID15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.46291				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.76375				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.06506				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.99488				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	100.84328				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.49684				0.00	170,000,000	415,000,000
Total BPPF11 SPOT										0.00	170,000,000	415,000,000
Total For BPPF11										0.00	170,000,000	415,000,000
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.72417				0.00	200,000,000	100,000,000
Total BPPF13 SPOT										0.00	200,000,000	100,000,000
Total For BPPF13										0.00	200,000,000	100,000,000
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.11664				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.10196				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	98.60073				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.60399				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.30831				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.33438				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.57222				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.61983				0.00	40,000,000	20,000,000
Total BPPF27 SPOT										0.00	40,000,000	20,000,000
Total For BPPF27										0.00	40,000,000	20,000,000
BPPF2 On 03/11/2021 Spot Bond					0.00000	100.29328				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.30827				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.32131				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.98855				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.25855				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL26 On 06/05/2021 Spot Bond			4.04500	103.74985	4.04500	103.71596				0.00	0	105,000,00
Total CBL26 SPOT										0.00	0	105,000,00
Total For CBL26										0.00	0	105,000,00
CBL28 On 21/05/2021 Spot Bond					0.00000	100.31549				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.15012				0.00	0	50,000,00
Total CBL29 SPOT										0.00	0	50,000,00
Total For CBL29										0.00	0	50,000,00
CCT01 On 23/06/2023 Spot Bond			6.85500	118.70943	6.85500	118.64386				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.20500	118.96225	7.20500	118.89324				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.73500	114.62205	7.73500	114.54998				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.15500	108.69924	9.15500	106.39639				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	99.86320	10.00000	99.94520				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	100.49233				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.27574				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.50991				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.35455				0.00	0	
Total CGR43 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.51937				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.94102				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.93647				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.72204				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.76925				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	104.07416				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	159.40031	3.14000	159.25290				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.41000	2.41000	2.41000	159.54690				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	99.86300	10.00000	99.94500				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	99.86300	10.00000	99.94500				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN292 On 25/11/2020 Spot Bond			10.00000	99.86300	10.00000	99.94500				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN319 On 20/03/2023 Spot Bond			4.77000	113.38414	4.77000	111.32100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN315 On 20/03/2023 Spot Bond					0.00000	103.67900				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.60066				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.21500	114.81966	6.21500	114.76144				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	114.55654	8.70700	122.26900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	100.41669				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.50382				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN372 On 20/03/2024 Spot Bond					0.00000	107.62984				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN374 On 20/03/2021 Spot Bond			5.04000	103.36991	5.04000	103.32775				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN378 On 20/03/2024 Spot Bond			10.98000	100.87046	10.98000	100.78114				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN382 On 20/03/2021 Spot Bond					0.00000	100.62082				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	120.72892	6.50000	119.50800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 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	
CLN386 On 20/03/2021 Spot Bond					0.00000	100.98628				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond					0.00000	100.55145				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.99551				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.16300				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.16151				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	101.33365				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	101.41507				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN422										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	101.50200				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN423 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	
CLN424 On 20/12/2020 Spot Bond					0.00000	101.32613				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN425 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	
CLN426 On 20/12/2020 Spot Bond					0.00000	101.71706				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	162.84000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	101.87300				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	101.99000				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	102.00100				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	163.90000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	101.16004				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	101.07776				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	100.47212				0.00	0	1,050,000,00
Total CLN439 SPOT										0.00	0	1,050,000,00
Total For CLN439										0.00	0	1,050,000,00
CLN439 On 20/03/2021 Spot Bond					0.00000	167.44000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN440 On 24/05/2021 Spot Bond			4.94000	103.22756	4.94000	103.18664				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			2.41000	168.59861	2.41000	168.53678				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.95500	129.54070	5.95500	129.45654				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.19500	128.34698	6.19500	128.26116				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.92300				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.14886				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.29420				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.49048				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			5.64500	107.52773	5.64500	107.47814				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN465 On 14/03/2022 Spot Bond					0.00000	101.70325				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.13237				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.49790				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.13813				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	99.33300				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	49.76692	100.00000	49.43719				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.36065				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	100.58017				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	100.61322				0.00	0	490,000,00
Total CLN484 SPOT										0.00	0	490,000,00
Total For CLN484										0.00	0	490,000,00
CLN485 On 02/12/2021 Spot Bond			5.14000	104.32260	5.14000	104.27921				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	100.98846	10.16000	109.08000				0.00	0	
Total CLN487 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.44500	108.90106	5.44500	108.85339				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.48994				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	101.17664				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	99.95312				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			5.84500	116.47937	5.84500	116.42376				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.79725				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	100.10405				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.72008				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.76380				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.05437				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.38481				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.48417				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.40974				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.74206				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.06161	9.96000	101.97943				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.83532	10.01000	100.75418				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.03187				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.99761	9.60000	101.00104				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.09108				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	99.99993				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	100.20050				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	102.05837	9.20000	101.98232				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2021 Spot Bond					0.00000	100.43094				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN526 On 26/04/2023 Spot Bond					0.00000	101.03493				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.67905				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.09973				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	100.58709				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2021 Spot Bond					0.00000	101.01626				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.09108				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.08703				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.60150				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			8.58500	8.58500	8.58500	110.33177				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.08855				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.46044				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.69160				0.00	0	
Total CLN540 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	129.19700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	99.95592				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN54 On 17/01/2024 Spot Bond					0.00000	100.67571				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.05500	111.59890	8.05500	111.52707				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.10500	108.75767	8.10500	108.68609				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.19500	108.36231	8.19500	108.29020				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	306.27607				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 20/12/2020 Spot Bond					0.00000	101.38823				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.16772				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.21329				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.01746				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.77100				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00
Total For CLN559										0.00	0	4,000,000.00
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	125.82200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.23862				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.22326	10.19000	100.29691				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.05500	110.30871	8.05500	108.88074				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.26443				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.05366				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.60873				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	99.89612				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.22344				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN566 On 13/05/2021 Spot Bond					0.00000	100.22782				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	100.50994				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.28500	108.62211	8.28500	107.18543				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.22550				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	100.82562				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.22474				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	101.08206				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN576 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	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.19665				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.57482				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.87618				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.24477				0.00	0	
Total CLN581 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	99.95874				0.00	0	27,500,000,00
Total CLN582 SPOT										0.00	0	27,500,000,00
Total For CLN582										0.00	0	27,500,000,00
CLN582 On 16/09/2025 Spot Bond					0.00000	101.27952				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.51665				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	99.95990				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	101.88841				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.17519				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.98984				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	101.03029				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.25396				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	103.14929				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.17500	134.84848	4.17500	109.29230				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.01665				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.84388				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.01665				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.07425				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.82281				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.06422				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.03029				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.03029				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	102.68696				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.28818				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.20120				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN606 On 14/04/2026 Spot Bond					0.00000	100.81431				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.59621				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.05799				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	100.77881	9.32000	100.70318				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.47886				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	100.80833				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	101.21027				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.05587				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2021 Spot Bond					0.00000	99.95867				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 30/09/2022 Spot Bond					0.00000	100.84464				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2029 Spot Bond					0.00000	94.61000				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.87040				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.15099				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	99.95988				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.40433				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.40274				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.37014				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	79.69400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.46914				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			5.54500	110.03669	5.54500	109.98764				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.13360				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.23728				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.93000	63.35664	11.93000	85.10099				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.09289				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			8.75500	105.46462	8.75500	105.39097				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.13295				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.05436				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.93936				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.25460				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	100.14525				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.05528				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.13230				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	100.12470				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.19510				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64(On 19/08/2025 Spot Bond					0.00000	100.14525				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64(On 17/10/2023 Spot Bond					0.00000	100.51986				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64(On 21/11/2024 Spot Bond					0.00000	100.05561				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	101.00923				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64(On 29/01/2022 Spot Bond					0.00000	100.42052				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	101.01114				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	100.13230				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64(On 31/05/2026 Spot Bond					0.00000	99.95735				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.13230				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65(On 19/11/2022 Spot Bond					0.00000	100.10407				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.13230				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65(On 18/02/2021 Spot Bond					0.00000	100.10526				0.00	0	
Total CLN653 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN653										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	95.16800				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.22409				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.93050				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.02295				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN65 On 20/06/2023 Spot Bond					0.00000	101.03581				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	101.07784				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	97.54300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 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	
CLN66 On 20/12/2024 Spot Bond					0.00000	96.96100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	122.49400				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.33486				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.99823				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.16077				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	103.89741				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.23756				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	99.99991				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.14741				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	101.14884				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.74498	135.75861	4.74498	110.26632				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.74498	135.75861	4.74498	110.26703				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	101.49332				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.15064				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN677 On 19/08/2025 Spot Bond					0.00000	100.15926				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	99.87409				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.99546				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	99.95898				0.00	0	411,000,00
Total CLN680 SPOT										0.00	0	411,000,00
Total For CLN680										0.00	0	411,000,00
CLN681 On 19/08/2025 Spot Bond					0.00000	100.15345				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.11052				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.94793				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.97721				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.21893				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN686 On 21/06/2023 Spot Bond					0.00000	101.14364				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.17830				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.17806				0.00	0	
Total CLN688 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	101.02290				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2021 Spot Bond					0.00000	100.81272				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.02294				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.19591				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.45665				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN69 On 07/07/2021 Spot Bond					0.00000	100.88839				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN69 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	93.11729				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.78914				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.20555				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	104.05586				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	99.96180				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.19969				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.50137				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.59665				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.22136				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.37907				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	87.76905				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.16357				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.09279				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.99712				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	82.78185				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	83.03258				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2021 Spot Bond					0.00000	100.84673				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN713 On 12/02/2021 Spot Bond					0.00000	100.18284				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.00444				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.00444				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.00444				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.79082				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.61124				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.63249				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.75832				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.09009				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	99.95052				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.82150				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.31244				0.00	0	
Total CLN724 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.31244				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.31244				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.22236				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.22236				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.22236				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	84.40101				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		400,000,000,000.00		4,000,000,000	4,000,000,000	
Total CLN731 SPOT								10,000,000,000,000.00		4,000,000,000	4,000,000,000	
Total For CLN731								10,000,000,000,000.00		4,000,000,000	4,000,000,000	
CLN81 On 18/04/2028 Spot Bond			7.36000	105.21566	7.36000	105.15300				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.14688				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			6.89500	111.90163	6.89500	111.83947				0.00	0	13,000,000,000
Total COJ05 SPOT										0.00	0	13,000,000,000
Total For COJ05										0.00	0	13,000,000,000
COJ07 On 23/03/2021 Spot Bond			5.35500	103.67129	5.35500	103.62642				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.20500	114.64853	9.20500	114.56399				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			5.62500	114.13449	5.62500	119.16335				0.00	0	69,100,000.00
Total COJG01 SPOT										0.00	0	69,100,000.00
Total For COJG01										0.00	0	69,100,000.00
COT01 On 03/04/2023 Spot Bond			6.28000	107.50851	6.28000	107.45374				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.61500	104.62994	9.61500	104.54899				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			9.70500	98.58800	9.70500	98.51145				0.00	0	8,200,000.00
Total COT03 SPOT										0.00	0	8,200,000.00
Total For COT03										0.00	0	8,200,000.00
CPV01 On 30/06/2029 Spot Bond			8.64500	8.64500	8.64500	113.51697				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.96515				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.96414				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.02288				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.07660				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.91725				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.75820				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG9 On 11/12/2020 Spot Bond					0.00000	101.08230				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.38715				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.48189				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.20408				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	101.00132				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.92234				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.45552				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.05435				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.15896				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.45500	8.45500	8.45500	106.83316				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.58450				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.05920				0.00	0	
Total DSY05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.39500	106.00685	5.39500	105.96062			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			5.74500	111.39586	5.74500	111.34444		52,585,134,000.00	9,153,200	409,876,60	
Total DV23 SPOT								52,585,134,000.00	9,153,200	409,876,60	
Total For DV23								52,585,134,000.00	9,153,200	409,876,60	
DV23/R On 27/02/2023 Spot Bond			100.00000	26.94046	100.00000	26.76295		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	26.94046	100.00000	26.76295		0.00	0		
Total DV23/R2023 SPOT								0.00	0		
Total For DV23/R2023								0.00	0		
DV24 On 18/02/2024 Spot Bond			5.31500	115.50611	5.31500	115.45672		0.00	0		
Total DV24 SPOT								0.00	0		
Total For DV24								0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	102.71029	9.69000	102.63108		0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	102.71029	9.69000	102.63108		0.00	0		
Total DV24/R2023 SPOT								0.00	0		
Total For DV24/R2023								0.00	0		
DV29 On 18/02/2029 Spot Bond			11.10500	97.49427	11.10500	97.40840		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	102.82375	10.10000	102.74118		0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	102.82375	10.10000	102.74118		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	100.83097		0.00	0		
Total DVC031 SPOT								0.00	0		
Total For DVC031								0.00	0		
DVF21 On 29/11/2021 Spot Bond					0.00000	99.95855		0.00	0		
Total DVF21 SPOT								0.00	0		
Total For DVF21								0.00	0		
DVF22 On 28/03/2022 Spot Bond					0.00000	100.45820		0.00	0		
Total DVF22 SPOT								0.00	0		
Total For DVF22								0.00	0		
DVF22t On 29/08/2022 Spot Bond					0.00000	98.71817		0.00	0		
Total DVF22B SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF22B										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.67415				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.51207				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.04369				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.29395				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.11950				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	99.96477				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	96.98736				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.42659				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.31129				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	94.91540				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.33089				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.06356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.06677				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.25000	110.48048	4.25000	110.44261				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			4.85000	108.10375	4.85000	108.06083				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			5.75500	114.50212	5.75500	114.44830				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.79000	98.08876	5.79000	98.02555				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.56000	86.10638	5.56000	86.05313				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	131.95887	2.25000	131.91217				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	132.55302	4.71000	132.47916				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.73200	118.10413	4.73200	118.03810				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.78000	115.56305	4.78000	115.49875				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.45000	99.49621	5.45000	99.43531				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL36 On 31/01/2036 Spot Bond			5.53000	88.22999	5.53000	88.17565				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	131.95887	2.25000	131.91217				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	137.39323				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	135.20161				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	103.88708				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	102.98023				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	103.49943				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	101.92467				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	94.64840				0.00	0	
Total ELN010 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	96.11046				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.05500	103.90658	5.05500	103.86402				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			8.77500	104.41417	8.77500	104.33989				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			10.95500	10.95500	10.95500	94.88672				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.30500	11.30500	11.30500	99.11637				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			8.85500	8.85500	8.85500	107.16544				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.85500	8.85500	8.85500	108.50822				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.61500	11.61500	11.61500	83.33623				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.37000	10.37000	10.37000	105.76774				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.61500	11.61500	11.61500	100.18569				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.02078				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.26989				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	101.27735				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	100.97313				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.25836				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.04675				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	99.70606				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.09551				0.00	0	460,000,00
Total EPF014 SPOT										0.00	0	460,000,00
Total For EPF014										0.00	0	460,000,00
EPF015 On 04/06/2023 Spot Bond					0.00000	99.89877				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	99.87028				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.86622				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.05037				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	101.02024				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF020 On 07/11/2022 Spot Bond					0.00000	100.24010				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.92620				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.90900				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.23091				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.00537				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	99.92059				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	99.91810				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.57543				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.17683				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.39436				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.13540				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.12858				0.00	0	
Total ERS3B7 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.14625			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.12993			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA1 On 25/11/2020 Spot Bond			10.00000	99.86300	10.00000	99.94500			0.00	0	
Total ERSA12/JIBAR SPOT									0.00	0	
Total For ERSA12/JIBAR									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.13671			0.00	240,000,000	80,000,00
Total ERSA25 SPOT									0.00	240,000,000	80,000,00
Total For ERSA25									0.00	240,000,000	80,000,00
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.12644			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.12315			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.14350			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.19500	113.13057	5.19500	113.08329		101,319,124,000.00		19,503,200	17,226,40
Total ES23 SPOT								101,319,124,000.00		19,503,200	17,226,40
Total For ES23								101,319,124,000.00		19,503,200	17,226,40
ES23/R On 25/01/2023 Spot Bond			10.00000	103.45236	10.00000	103.37009		0.00		0	
Total ES23/R2023 SPOT								0.00		0	
Total For ES23/R2023								0.00		0	
ES26 On 02/04/2026 Spot Bond			7.97500	100.72072	7.97500	100.65582		258,635,630,000.00		32,430,800	2,528,645,20
Total ES26 SPOT								258,635,630,000.00		32,430,800	2,528,645,20
Total For ES26								258,635,630,000.00		32,430,800	2,528,645,20
ES26/R On 02/04/2026 Spot Bond			7.85000	101.25587	7.85000	101.19163		0.00		0	
Total ES26/R186 SPOT								0.00		0	
Total For ES26/R186								0.00		0	
ES33 On 15/09/2033 Spot Bond			11.28500	76.24644	11.29000	76.14990		384,136,886,000.00		34,039,600	4,275,066,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES33 SPOT										384,136,886,000.00	34,039,600	4,275,066,10
Total For ES33										384,136,886,000.00	34,039,600	4,275,066,10
ES33/R On 15/09/2033 Spot Bond			7.50000	101.55779	7.50000	101.49584				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.90000	74.65730	11.90000	74.58620				12,146,420,440,000.00	1,020,707,600	2,518,290,50
Total ES42 SPOT										12,146,420,440,000.00	1,020,707,600	2,518,290,50
Total For ES42										12,146,420,440,000.00	1,020,707,600	2,518,290,50
ES42/R On 25/04/2042 Spot Bond			8.50000	100.82669	8.50000	100.75753				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	100.52431				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	101.16785				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.02309				0.00	2,320,000,000	1,120,000,00
Total EXX05 SPOT										0.00	2,320,000,000	1,120,000,00
Total For EXX05										0.00	2,320,000,000	1,120,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.01377				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.36140				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.09632				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.14657				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.15399				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.40882				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.68601				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.19750				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.29946				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.17500	5.17500	5.17500	102.28023				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.29089				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	101.79086				0.00	210,000,000	70,000,000
Total FRB18 SPOT										0.00	210,000,000	70,000,000
Total For FRB18										0.00	210,000,000	70,000,000
FRB19 On 14/04/2021 Spot Bond			6.11500	103.82429	6.11500	103.77329				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.69152				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.31288				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	105.58952				0.00	0	
Total FRB22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.85820				0.00	0	590,000,00
Total FRB23 SPOT										0.00	0	590,000,00
Total For FRB23										0.00	0	590,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.49971				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	102.92863				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	98.56899				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.55500	106.98221	8.55500	111.99678				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.46000	170.43018	1.46000	170.38074				0.00	0	50,000,00
Total FRBI22 SPOT										0.00	0	50,000,00
Total For FRBI22										0.00	0	50,000,00
FRBI23 On 07/12/2023 Spot Bond			2.34500	2.34500	2.34500	308.66990				0.00	0	300,000,00
Total FRBI23 SPOT										0.00	0	300,000,00
Total For FRBI23										0.00	0	300,000,00
FRBI25 On 31/01/2025 Spot Bond			3.00500	3.00500	3.00500	145.25522				0.00	0	670,000,00
Total FRBI25 SPOT										0.00	0	670,000,00
Total For FRBI25										0.00	0	670,000,00
FRBI28 On 31/03/2028 Spot Bond			4.31000	185.25249	4.31000	185.15565				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.98000	4.98000	4.98000	95.25524				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.16000	5.16000	5.16000	205.11634				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.80000	80.52864	5.80000	80.47688				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.82000	81.25086	5.82000	81.19895				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 30/11/2020 Spot Bond			3.54000	3.54000	3.54000	99.94278				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.36000	5.36000	5.36000	81.45713				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.44000	5.44000	5.44000	80.71911				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.35500	4.35500	4.35500	137.76371				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	99.86300	10.00000	99.94500				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	168.38837	2.52000	168.32512				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.38000	166.75775	3.38000	166.68359				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	101.89398				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.25323				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.09103				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	102.46259				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	102.17941				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.47952				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.41368				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	103.09971				0.00	0	
Total FRC272 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC272										0.00	0	
FRC27 On 02/05/2028 Spot Bond			9.80000	100.74277	9.80000	100.66292				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27 On 12/12/2020 Spot Bond					0.00000	101.06756				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27 On 12/12/2020 Spot Bond					0.00000	101.07177				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27 On 04/03/2021 Spot Bond					0.00000	101.13931				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.05587				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	101.11442				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	109.48218				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 26/01/2021 Spot Bond					0.00000	100.75833				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.30998				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	101.03177				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	107.56991				0.00	0	5,450,00
Total FRC286 SPOT										0.00	0	5,450,00
Total For FRC286										0.00	0	5,450,00
FRC28 On 20/12/2022 Spot Bond					0.00000	100.96259				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	101.98448				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 26/01/2021 Spot Bond					0.00000	100.55145				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29(On 18/04/2021 Spot Bond					0.00000	100.49803				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29(On 18/04/2021 Spot Bond					0.00000	100.48742				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.15708				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.16007				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.29717				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.40215				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 30/11/2020 Spot Bond					0.00000	101.80455				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.11321				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	99.94684				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30 On 28/12/2020 Spot Bond					0.00000	100.73411				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	100.36036				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	99.99996				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.16528				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	100.94061				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	101.09239				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 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	
FRC31 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	
FRC31 On 20/06/2024 Spot Bond					0.00000	101.20579				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	110.70000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31 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	
FRC31 On 15/09/2033 Spot Bond					0.00000	101.15778				0.00	0	
Total FRC316 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	100.41978				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	98.45606				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	101.20564				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	101.23498				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	101.10504				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.76171				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.20584				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.73623				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	99.99994				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.27858				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.58529				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 02/02/2021 Spot Bond					0.00000	100.36199				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	100.36199				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33: On 05/03/2021 Spot Bond					0.00000	100.99425				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	99.95171				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 13/09/2021 Spot Bond					0.00000	105.15850				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.82041				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 09/06/2021 Spot Bond					0.00000	101.17905				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.79817				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.77206				0.00	0	160,000,00
Total FRC340 SPOT										0.00	0	160,000,00
Total For FRC340										0.00	0	160,000,00
FRC34: On 20/12/2024 Spot Bond					0.00000	101.43960				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 17/08/2021 Spot Bond					0.00000	100.12098				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.98635				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 15/10/2022 Spot Bond					0.00000	100.63206				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.32135				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	101.12274				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.22071				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.47830				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.35513				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	100.31932				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	99.95255				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
Total FRC352 SPOT										0.00	0	5,000,000,00
Total For FRC352										0.00	0	5,000,000,00
FRC35 On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,00
Total FRC353 SPOT										0.00	0	10,000,000,00
Total For FRC353										0.00	0	10,000,000,00
FRC66 On 31/01/2022 Spot Bond			3.16000	3.16000	3.16000	167.10131				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.10000	3.10000	3.10000	167.21550				0.00	0	
Total FRC69 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.08000	3.08000	3.08000	167.25359				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.18000	90.61258	5.18000	90.55865				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.46000	98.02887	5.46000	97.96903				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.93994				0.00	0	330,000,00
Total FRJ022 SPOT										0.00	0	330,000,00
Total For FRJ022										0.00	0	330,000,00
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.37489				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.13572				0.00	210,000,000	70,000,00
Total FRJ22 SPOT										0.00	210,000,000	70,000,00
Total For FRJ22										0.00	210,000,000	70,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.50105				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.81839				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.45962				0.00	750,000,000	375,000,00
Total FRJ25 SPOT										0.00	750,000,000	375,000,00
Total For FRJ25										0.00	750,000,000	375,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.49567				0.00	0	7,400,000,00
Total FRJ26 SPOT										0.00	0	7,400,000,00
Total For FRJ26										0.00	0	7,400,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.09548				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.40766				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	113.05413				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	98.99097				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.83337				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.43226				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.52000	97.27086	5.52000	97.21101				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.48000	194.74618	5.48000	198.75602				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.66000	95.52988	5.66000	95.47005				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.51000	5.51000	5.51000	198.17228				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.90500	140.27840	3.90500	140.21013				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	123.73382	3.70500	123.67559				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.51000	97.39668	5.51000	97.33685				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12(On 07/12/2033 Spot Bond			5.63000	191.84933	5.63000	195.85848				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.68000	190.89530	5.68000	194.90426				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12(On 31/01/2025 Spot Bond			3.43500	178.17540	3.43500	142.81906				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.71000	190.32566	5.71000	194.33448				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12(On 31/01/2038 Spot Bond			5.66000	95.52988	5.66000	95.47005				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12(On 31/03/2028 Spot Bond			5.26000	174.19466	5.26000	174.09027				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12(On 31/01/2038 Spot Bond			6.41000	86.82989	6.41000	86.77037				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12(On 31/03/2028 Spot Bond			5.15000	175.43560	5.15000	175.33202				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13(On 31/03/2028 Spot Bond			5.21000	174.75748	5.21000	174.65346				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13(On 07/12/2033 Spot Bond			6.22000	180.95057	6.22000	184.95744				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13(On 31/01/2038 Spot Bond			6.34000	87.59923	6.34000	87.53965				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13(On 31/01/2038 Spot Bond			5.66000	5.66000	5.66000	95.47005				0.00	0	
Total FRS135 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.64000	95.77623	5.64000	95.71640				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.02000	176.91524	5.02000	176.81262				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.99000	185.10732	5.99000	189.11502				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.15000	175.43560	5.15000	175.33202				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.15000	175.43560	5.15000	175.33202				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.44000	172.18564	5.44000	172.07998				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.20500	138.64446	4.20500	138.57366				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.22000	168.96264	2.22000	168.90326				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.50000	171.52188	5.50000	171.41579				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.54000	171.08101	5.54000	170.97463				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.17500	138.80687	4.17500	138.73631				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.01500	176.97244	5.01500	176.86987				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	170.86454				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	1,190,085,50
Total FRS158 SPOT										0.00	0	1,190,085,50
Total For FRS158										0.00	0	1,190,085,50
FRS158 On 06/06/2023 Spot Bond					0.00000	13.81018				0.00	0	1,764,373,40
Total FRS159 SPOT										0.00	0	1,764,373,40
Total For FRS159										0.00	0	1,764,373,40
FRS159 On 06/06/2024 Spot Bond					0.00000	15.31771				0.00	0	2,434,920,20
Total FRS160 SPOT										0.00	0	2,434,920,20
Total For FRS160										0.00	0	2,434,920,20
FRS160 On 06/06/2025 Spot Bond					0.00000	17.26165				0.00	0	1,888,315,50
Total FRS161 SPOT										0.00	0	1,888,315,50
Total For FRS161										0.00	0	1,888,315,50
FRS161 On 01/08/2022 Spot Bond					0.00000	11.66370				0.00	0	1,853,392,30
Total FRS167 SPOT										0.00	0	1,853,392,30
Total For FRS167										0.00	0	1,853,392,30
FRS167 On 01/08/2021 Spot Bond					0.00000	11.15681				0.00	0	1,014,115,50
Total FRS169 SPOT										0.00	0	1,014,115,50
Total For FRS169										0.00	0	1,014,115,50
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	100.57309				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.63592				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS175 On 26/01/2024 Spot Bond					0.00000	13.48231				0.00	1,524,763,100	1,524,763,100
Total FRS175 SPOT										0.00	1,524,763,100	1,524,763,100
Total For FRS175										0.00	1,524,763,100	1,524,763,100
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS177 On 19/07/2024 Spot Bond					0.00000	14.41380				0.00	0	256,452,300
Total FRS177 SPOT										0.00	0	256,452,300
Total For FRS177										0.00	0	256,452,300
FRS180 On 18/09/2023 Spot Bond					0.00000	101.02074				0.00	300,000,000	100,000,000
Total FRS180 SPOT										0.00	300,000,000	100,000,000
Total For FRS180										0.00	300,000,000	100,000,000
FRS182 On 27/09/2025 Spot Bond					0.00000	100.94668				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS183 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	
FRS184 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	
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	100.27325				0.00	0	
Total FRS197 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.31804				0.00	180,000,000	60,000,000
Total FRS199 SPOT										0.00	180,000,000	60,000,000
Total For FRS199										0.00	180,000,000	60,000,000
FRS200 On 12/08/2025 Spot Bond					0.00000	100.21540				0.00	210,000,000	70,000,000
Total FRS200 SPOT										0.00	210,000,000	70,000,000
Total For FRS200										0.00	210,000,000	70,000,000
FRS201 On 06/08/2025 Spot Bond					0.00000	100.01423				0.00	300,000,000	100,000,000
Total FRS201 SPOT										0.00	300,000,000	100,000,000
Total For FRS201										0.00	300,000,000	100,000,000
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	100.63844				0.00	270,000,000	90,000,000
Total FRS206 SPOT										0.00	270,000,000	90,000,000
Total For FRS206										0.00	270,000,000	90,000,000
FRS209 On 18/11/2024 Spot Bond					0.00000	100.12133				0.00	0	
Total FRS209 SPOT										0.00	0	
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	
FRS213 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	
FRS214 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	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.83994				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	101.42845				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	100.98635				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	100.41821				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.70954				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23(On 14/08/2027 Spot Bond					0.00000	100.16465				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	91.60232				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(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	
FRS23(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	
FRS23(On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23(On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	102.56068				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23(On 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS23(On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23(On 13/10/2023 Spot Bond					0.00000	105.48433				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23(On 23/10/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	100.38253				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.38500	2.38500	2.38500	308.32315				0.00	0	
Total FRS36 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.12500	310.69262	2.12500	310.58553			0.00	0	160,000,00
Total FRS37 SPOT									0.00	0	160,000,00
Total For FRS37									0.00	0	160,000,00
FRS43 On 07/12/2023 Spot Bond			2.12500	2.12500	2.12500	310.58553			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.46000	170.43018	1.46000	170.38074			0.00	0	20,000,00
Total FRS46 SPOT									0.00	0	20,000,00
Total For FRS46									0.00	0	20,000,00
FRS51 On 31/01/2022 Spot Bond			1.71000	169.94540	1.71000	169.89266			0.00	0	
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.32020			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.36000	90.30391	5.36000	90.24949			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.00000	63.82509	5.00000	94.85846			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.32500	3.32500	3.32500	143.43774			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.60500	3.60500	3.60500	141.86898			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.18500	3.18500	3.18500	309.26584			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.36500	4.36500	4.36500	109.07440			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			5.80500	117.24434	5.80500	122.55345			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.15500	117.70962	6.15500	117.65145				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.66500	115.07069	6.66500	115.00853				0.00	0	1,500,000,00
Total FRX26 SPOT										0.00	0	1,500,000,00
Total For FRX26										0.00	0	1,500,000,00
FRX27 On 07/03/2027 Spot Bond			6.94500	118.60940	6.94500	118.54230				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.36500	119.37642	7.36500	119.30605				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.29000	112.45872	8.29000	112.38429				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.65500	108.24054	8.65500	108.16580				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.72500	114.49495	8.72500	114.41438				0.00	0	100,000,00
Total FRX32 SPOT										0.00	0	100,000,00
Total For FRX32										0.00	0	100,000,00
FRX45 On 14/04/2045 Spot Bond			10.93500	76.17646	10.93500	76.10965				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.60094				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.88447				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.09031				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.08024				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.08555				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.08877				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.08971				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.04434				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.74321				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.02478				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.85400				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.02586				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.02752				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.03887				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.58000	104.44987	4.58000	104.39319				0.00	0	30,000,00
Total GRL35 SPOT										0.00	0	30,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRL35										0.00	0	30,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	101.68798				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.25061				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.57354				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.69999				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.34500	113.88108	5.34500	113.83158				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.03034				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.67208				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.50500	105.17752	8.50500	105.10535				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.55138				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.73348				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.74509				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.44809				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.03213				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.29333				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.95546				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.99809				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.39606				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.96155				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.85412				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.55062				0.00	0	500,000,00
Total GRT33 SPOT										0.00	0	500,000,00
Total For GRT33										0.00	0	500,000,00
GRT34 On 18/04/2029 Spot Bond					0.00000	97.90176				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.69986				0.00	40,000,000	20,000,00
Total GRT36 SPOT										0.00	40,000,000	20,000,00
Total For GRT36										0.00	40,000,000	20,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.78369				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT39 On 30/04/2026 Spot Bond					0.00000	100.33380				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.59467				0.00	0	450,000,00
Total GRT40 SPOT										0.00	0	450,000,00
Total For GRT40										0.00	0	450,000,00
GRT41 On 20/11/2024 Spot Bond					0.00000	100.26894				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.09485				0.00	2,600,000,000	120,000,00
Total GRT42 SPOT										0.00	2,600,000,000	120,000,00
Total For GRT42										0.00	2,600,000,000	120,000,00
GRT43 On 24/03/2025 Spot Bond					0.00000	100.83950				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.87394				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.94251				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.89109				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.01379				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.79477				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.07650				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.00538				0.00	0	
Total H10T4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.48523				0.00	0	270,000,00
Total H12T1 SPOT										0.00	0	270,000,00
Total For H12T1										0.00	0	270,000,00
HC5T4 On 31/05/2021 Spot Bond					0.00000	99.94711				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.01580				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.81570				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.04485				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.48389				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.32237				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.16231				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.14534				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	99.86300	10.00000	99.94500				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	100.84223				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.78676				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.77098				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.72500	305.51491	2.72500	305.39478				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.07500	3.07500	3.07500	308.53408				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.87000	103.16411	9.87000	105.58721				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.51000	71.80030	5.51000	90.46276				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.34000	88.68866	11.34000	88.60895				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	12.10453	100.00000	12.02477				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.38000	88.01195	11.38000	87.93257				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	12.10375	100.00000	12.02400				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	100.75735				0.00	0	25,505,000,00
Total HWF11 SPOT										0.00	0	25,505,000,00
Total For HWF11										0.00	0	25,505,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.57032				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
HWF13 On 28/11/2022 Spot Bond					0.00000	99.96118				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	99.86300	10.00000	99.94500				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.70000	147.06967	2.75500	146.69363			95,422,320,000,000.00	35,341,600,000	327,434,103,000	
Total I2025 SPOT									15,422,320,000,000.00	35,341,600,000	327,434,103,000	
Total For I2025									15,422,320,000,000.00	35,341,600,000	327,434,103,000	
I2029 On 31/03/2029 Spot Bond			4.11000	101.71459	4.11000	101.66304			351,746,952,000,000.00	85,583,200,000	262,823,955,000	
Total I2029 SPOT									1,746,952,000,000.00	85,583,200,000	262,823,955,000	
Total For I2029									1,746,952,000,000.00	85,583,200,000	262,823,955,000	
I2033 On 28/02/2033 Spot Bond			4.68000	95.44434	4.68000	95.39137			181,322,294,400,000.00	38,744,080,000	251,513,124,600	
Total I2033 SPOT									1,322,294,400,000.00	38,744,080,000	251,513,124,600	
Total For I2033									1,322,294,400,000.00	38,744,080,000	251,513,124,600	
I2038 On 31/01/2038 Spot Bond			4.76000	107.42684	4.76000	107.36724			286,324,472,000,000.00	60,152,200,000	315,931,453,500	
Total I2038 SPOT									16,324,472,000,000.00	60,152,200,000	315,931,453,500	
Total For I2038									16,324,472,000,000.00	60,152,200,000	315,931,453,500	
I2046 On 31/03/2046 Spot Bond			4.80000	94.71570	4.80000	94.66244			98,154,240,000,000.00	20,448,800,000	393,237,556,000	
Total I2046 SPOT									18,154,240,000,000.00	20,448,800,000	393,237,556,000	
Total For I2046									18,154,240,000,000.00	20,448,800,000	393,237,556,000	
I2050 On 31/12/2050 Spot Bond			4.82000	96.62181	4.82000	96.56773			362,679,936,000,000.00	75,244,800,000	305,517,230,000	
Total I2050 SPOT									12,679,936,000,000.00	75,244,800,000	305,517,230,000	
Total For I2050									12,679,936,000,000.00	75,244,800,000	305,517,230,000	
IBL101 On 24/05/2022 Spot Bond			5.16000	5.16000	5.16000	105.62661			0.00	0		
Total IBL101 SPOT									0.00	0		
Total For IBL101									0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.29821			0.00	0		
Total IBL102 SPOT									0.00	0		
Total For IBL102									0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.84500	304.49200	2.84500	312.14945			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	101.84865			0.00	0		
Total IBL110 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IBL110									0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.04993			0.00	0	
Total IBL113 SPOT									0.00	0	
Total For IBL113									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.23259			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.05241			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.13890			0.00	0	
Total IBL119 SPOT									0.00	0	
Total For IBL119									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.75384			0.00	0	1,000,000,00
Total IBL123 SPOT									0.00	0	1,000,000,00
Total For IBL123									0.00	0	1,000,000,00
IBL124 On 14/02/2024 Spot Bond					0.00000	100.13908			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.60112			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.10687			0.00	0	
Total IBL129 SPOT									0.00	0	
Total For IBL129									0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.61274			0.00	0	
Total IBL130 SPOT									0.00	0	
Total For IBL130									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.20523			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.83867			0.00	0	
Total IBL133 SPOT									0.00	0	
Total For IBL133									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.49540			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.05578				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.05203				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.14642				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.08727				0.00	120,000,000	40,000,000
Total IBL138 SPOT										0.00	120,000,000	40,000,000
Total For IBL138										0.00	120,000,000	40,000,000
IBL140 On 14/02/2021 Spot Bond					0.00000	100.12710				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.08640				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.08590				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.91913				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.95898				0.00	360,000,000	120,000,000
Total IBL145 SPOT										0.00	360,000,000	120,000,000
Total For IBL145										0.00	360,000,000	120,000,000
IBL147 On 03/07/2025 Spot Bond					0.00000	100.77895				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.02269				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL149 On 25/08/2025 Spot Bond					0.00000	100.02376				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.75448				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.09439				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	170.16574				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	99.86300	10.00000	99.94500				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL60 On 17/02/2024 Spot Bond			5.80500	115.78863	5.80500	115.73463				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.63181				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.86000	169.65550	1.86000	169.60080				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.23500	111.07528	4.23500	111.03671				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.45120				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.04500	103.20422	4.04500	103.17056				0.00	0	
Total IBL88 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	71.61082	100.00000	71.21225				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.01553				0.00	270,000,000	90,000,00
Total IBL89 SPOT										0.00	270,000,000	90,000,00
Total For IBL89										0.00	270,000,000	90,000,00
IBL95 On 12/09/2021 Spot Bond					0.00000	101.85750				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.08338				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.70500	106.38219	7.70500	106.31555				0.00	0	11,000,00
Total IDCG06 SPOT										0.00	0	11,000,00
Total For IDCG06										0.00	0	11,000,00
IDCG08 On 13/05/2030 Spot Bond			9.85500	109.12337	9.85500	109.30874				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.15488				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.32500	111.38111	8.32500	116.69705				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.39170				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.16522				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.18694				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.85342				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.48634				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.24490				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.94940				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.24152				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.83907				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.89641				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.17827				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.51994				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.00523				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.20500	104.98160	7.20500	109.26975				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			4.90000	102.52442	4.90000	102.48388				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.86300	10.00000	99.94500				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	99.94031				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.14635				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.18792				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	93.85876				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.62466				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	100.60916				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.34500	105.05189	6.34500	104.99782				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	105.03349				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.80129				0.00	0	4,500,000,00
Total INLV06 SPOT										0.00	0	4,500,000,00
Total For INLV06										0.00	0	4,500,000,00
IPF01/J On 25/11/2020 Spot Bond			10.00000	99.86300	10.00000	99.94500				0.00	0	
Total IPF01/JIBAR SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IPF01/JIBAR									0.00	0	
IPF13 On 04/12/2020 Spot Bond					0.00000	101.18524			0.00	0	
Total IPF13 SPOT									0.00	0	
Total For IPF13									0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	101.00245			0.00	0	
Total IPF15 SPOT									0.00	0	
Total For IPF15									0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.02335			0.00	0	
Total IPF16 SPOT									0.00	0	
Total For IPF16									0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.89734			0.00	0	
Total IPF17 SPOT									0.00	0	
Total For IPF17									0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.91536			0.00	0	
Total IPF18 SPOT									0.00	0	
Total For IPF18									0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.93338			0.00	0	
Total IPF19 SPOT									0.00	0	
Total For IPF19									0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.50522			0.00	0	
Total IPF21 SPOT									0.00	0	
Total For IPF21									0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.05053			0.00	0	
Total IPF22 SPOT									0.00	0	
Total For IPF22									0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.30003			0.00	150,000,000	50,000,000
Total IPF24 SPOT									0.00	150,000,000	50,000,000
Total For IPF24									0.00	150,000,000	50,000,000
IPF25 On 15/10/2023 Spot Bond					0.00000	100.59353			0.00	0	
Total IPF25 SPOT									0.00	0	
Total For IPF25									0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.24475			0.00	0	
Total IPF26 SPOT									0.00	0	
Total For IPF26									0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.24943			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.85671				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.11099				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.80950				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.04044				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	100.90959	2.75000	100.88712				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	167.06387	5.91000	166.95500				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.48132				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.34500	104.90377	6.34500	104.84977				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.36715				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	102.25420				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.35357				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV039 On 31/01/2022 Spot Bond			3.96000	3.96000	3.96000	165.58955				0.00	0	50,000,00
Total IV039 SPOT										0.00	0	50,000,00
Total For IV039										0.00	0	50,000,00
IV040 On 29/09/2021 Spot Bond					0.00000	103.22725				0.00	8,566,000,000	4,283,000,00
Total IV040 SPOT										0.00	8,566,000,000	4,283,000,00
Total For IV040										0.00	8,566,000,000	4,283,000,00
IV041 On 29/09/2021 Spot Bond			7.16500	105.82687	7.16500	105.76516				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.50061				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.18000	7.18000	7.18000	105.16953				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.50791				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.46000	168.50299	2.46000	168.44053				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.41133				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.93869				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.81000	168.13880	5.81000	168.03060				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	99.86300	10.00000	99.94500				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	100.81854				0.00	0	
Total IVC034 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.34500	102.64294	10.34500	102.55857				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			5.66000	104.83380	5.66000	104.78585				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.91508				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.93921				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.92313				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.56845				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.31000	102.35364	5.31000	102.31007				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.14150				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.18212				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.69123				0.00	0	230,000,00
Total IVC135 SPOT										0.00	0	230,000,00
Total For IVC135										0.00	0	230,000,00
IVC136 On 22/08/2021 Spot Bond					0.00000	100.60060				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	99.95385				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.48927				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	99.91732				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	99.87116				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	99.92260				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.89484				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.69745				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.63680				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.42054				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	100.26726				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC156 On 22/04/2021 Spot Bond					0.00000	100.46950				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.77516				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.04281				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	101.02183				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.79951				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.23906				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.62268				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.85961				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.77829				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.75347				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.51286				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.83738				0.00	0	
Total IVC180 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.20066				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.20528				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.14950				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.00819				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.51237				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.24512	7.40000	103.20706				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVZ017 On 26/11/2020 Spot Bond			3.75000	3.75000	3.75000	3.75000				0.00	0	
Total IVZ017 SPOT										0.00	0	
Total For IVZ017										0.00	0	
IVZ018 On 03/12/2020 Spot Bond			3.75000	3.75000	3.75000	99.90762				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	99.86662				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	99.82565				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	99.54998				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.47876				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	99.40764				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	99.33662				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	99.26571				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	99.21511				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	99.19489				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	99.14437				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	99.12418				0.00	0	
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	99.07373				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	99.05356				0.00	0	
Total IVZ031 SPOT										0.00	0	
Total For IVZ031										0.00	0	
IVZ032 On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ032 SPOT										0.00	0	
Total For IVZ032										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.21504				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.70671				0.00	0	180,000,00
Total KAP006 SPOT										0.00	0	180,000,00
Total For KAP006										0.00	0	180,000,00
KAP007 On 26/10/2021 Spot Bond			5.89500	104.73213	5.89500	104.68199				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.03421				0.00	240,000,000	80,000,00
Total KAP012 SPOT										0.00	240,000,000	80,000,00
Total For KAP012										0.00	240,000,000	80,000,00
KAP013 On 24/05/2022 Spot Bond					0.00000	97.62263				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.52712				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.65743				0.00	0	2,000,000,00
Total KAP015 SPOT										0.00	0	2,000,000,00
Total For KAP015										0.00	0	2,000,000,00
KAP016 On 29/04/2022 Spot Bond					0.00000	99.97748				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.58415				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.46490				0.00	0	200,000,00
Total KAP11 SPOT										0.00	0	200,000,00
Total For KAP11										0.00	0	200,000,00
KW01 On 31/10/2027 Spot Bond			8.29500	128.08458	8.29500	127.99834				0.00	0	
Total KW01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	95.91517				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	93.78495				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.12500	105.61701	6.12500	110.65556				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	93.21365				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.14500	108.40513	8.14500	108.33383				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	98.26230				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.90473				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.94000	93.75920	11.94000	93.66913				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.19500	100.96455	9.19500	105.73576				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	95.04350				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.30466				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.25667				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.33932				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.71710				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.30795				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	83.00297				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.36721				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			5.69500	109.36083	5.69500	109.31022				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	102.28036				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.11939				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.13540				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.97018				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.28889				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LHL27 On 13/02/2021 Spot Bond					0.00000	100.29454				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.34728				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	99.82255				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.55361				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.03899				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.04015				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.09160				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.09538				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.09821				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 08/01/2021 Spot Bond					0.00000	99.44986				0.00	0	
Total MAQ192 SPOT										0.00	0	
Total For MAQ192										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.27547				0.00	800,000,000	1,110,000,000
Total MBF059 SPOT										0.00	800,000,000	1,110,000,000
Total For MBF059										0.00	800,000,000	1,110,000,000
MBF06 On 17/08/2021 Spot Bond					0.00000	100.37104				0.00	0	
Total MBF061 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MBF061									0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.14473			0.00	0	
Total MBF063 SPOT									0.00	0	
Total For MBF063									0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.84525			0.00	0	
Total MBF065 SPOT									0.00	0	
Total For MBF065									0.00	0	
MBF06: On 16/09/2021 Spot Bond					0.00000	101.03605			0.00	0	450,000,00
Total MBF066 SPOT									0.00	0	450,000,00
Total For MBF066									0.00	0	450,000,00
MBF06: On 17/11/2021 Spot Bond					0.00000	100.10412			0.00	0	
Total MBF067 SPOT									0.00	0	
Total For MBF067									0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.11363			0.00	0	
Total MBF068 SPOT									0.00	0	
Total For MBF068									0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.08980			0.00	0	
Total MBP038 SPOT									0.00	0	
Total For MBP038									0.00	0	
MBP03: On 23/02/2021 Spot Bond					0.00000	100.13268			0.00	0	
Total MBP039 SPOT									0.00	0	
Total For MBP039									0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.05074			0.00	0	
Total MBP040 SPOT									0.00	0	
Total For MBP040									0.00	0	
MBP04: On 13/04/2021 Spot Bond					0.00000	100.55494			0.00	0	
Total MBP041 SPOT									0.00	0	
Total For MBP041									0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.62363			0.00	0	
Total MBP042 SPOT									0.00	0	
Total For MBP042									0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.38095			0.00	0	
Total MBP043 SPOT									0.00	0	
Total For MBP043									0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.72594			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.87409				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.43779				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.01212				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.72596				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.74234				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.49811				0.00	0	2,000,000.00
Total MBP050 SPOT										0.00	0	2,000,000.00
Total For MBP050										0.00	0	2,000,000.00
MBP05 On 12/03/2023 Spot Bond					0.00000	101.03471				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.47000	103.67398	4.47000	103.63639				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.25000	7.25000	7.25000	119.17797				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			4.94500	112.76803	4.94500	112.72314				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	101.73463				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.47304				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	97.43347				0.00	1,000,000,000	1,000,000,000
Total MML01 SPOT										0.00	1,000,000,000	1,000,000,000
Total For MML01										0.00	1,000,000,000	1,000,000,000
MML02 On 10/12/2026 Spot Bond			7.85500	111.17293	7.85500	111.10274				0.00	0	98,000,000
Total MML02 SPOT										0.00	0	98,000,000
Total For MML02										0.00	0	98,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	100.54574				0.00	0	282,000,000
Total MTN07 SPOT										0.00	0	282,000,000
Total For MTN07										0.00	0	282,000,000
MTN09 On 11/10/2022 Spot Bond					0.00000	100.36107				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.34179				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	99.72578				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.42083				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	97.65315				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.22174				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.23094				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.21477				0.00	0	
Total MTN16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.45116				0.00	400,000,000	200,000,000
Total MTN17 SPOT										0.00	400,000,000	200,000,000
Total For MTN17										0.00	400,000,000	200,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	98.35481				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	99.86356				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.61724				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.51236				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.45599				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.80500	107.46992	7.80500	104.64923				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.49527				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.23016				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	100.05850				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.05746				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.05746				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.06180				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.75990				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.92049				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	101.00456				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.31528				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.99670				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.86377				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.13263				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.36109				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.57110				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM01 On 19/11/2022 Spot Bond			5.26500	105.78254	5.26500	105.73699				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			5.74500	113.83759	5.74500	113.78503				0.00	0	5,000,00
Total NAM03 SPOT										0.00	0	5,000,00
Total For NAM03										0.00	0	5,000,00
NAM04 On 01/08/2026 Spot Bond			8.73500	111.23796	8.73500	111.16045				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	99.94525				0.00	4,000,000,000	2,000,000,00
Total NBG01G SPOT										0.00	4,000,000,000	2,000,000,00
Total For NBG01G										0.00	4,000,000,000	2,000,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	100.50918				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.36127				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.47752				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.39781				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			4.86000	99.97337	4.86000	99.98669				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.04500	103.13616	5.04500	103.09405				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	101.83738	9.38000	101.76107				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.31000	115.14371	5.31000	115.09372				0.00	0	
Total NBK13A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK13A									0.00	0	
NBK14/ On 25/06/2021 Spot Bond			4.19500	106.83676	4.19500	106.80042			0.00	0	300,000,00
Total NBK14A SPOT									0.00	0	300,000,00
Total For NBK14A									0.00	0	300,000,00
NBK15/ On 11/02/2022 Spot Bond			4.61000	107.45885	4.61000	107.41893			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16/ On 12/02/2025 Spot Bond			5.85500	115.98754	5.85500	115.93298			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17/ On 22/04/2026 Spot Bond			6.62500	115.92633	6.62500	115.86407			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			5.14000	106.40260	5.14000	106.35835			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20/ On 01/06/2026 Spot Bond			6.61500	117.01333	6.61500	116.95093			0.00	0	89,000,00
Total NBK20A SPOT									0.00	0	89,000,00
Total For NBK20A									0.00	0	89,000,00
NBK20/ On 25/06/2021 Spot Bond					0.00000	100.98607			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21/ On 21/07/2027 Spot Bond			7.67500	118.94607	7.67500	118.87306		9,977,500,000,000.00	1,300,000,000	1,350,000,00	
Total NBK21A SPOT								9,977,500,000,000.00	1,300,000,000	1,350,000,00	
Total For NBK21A								9,977,500,000,000.00	1,300,000,000	1,350,000,00	
NBK22/ On 19/11/2022 Spot Bond			4.23500	111.21899	4.23500	111.18036			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/ On 19/11/2025 Spot Bond			6.34000	118.59683	6.34000	118.53551			0.00	0	461,000,00
Total NBK23A SPOT									0.00	0	461,000,00
Total For NBK23A									0.00	0	461,000,00
NBK24/ On 19/11/2027 Spot Bond			7.38000	119.42884	7.38000	119.35713			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	100.21052			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			4.70500	4.70500	4.70500	115.36946				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.87540				0.00	0	4,500,000,00
Total NBK25B SPOT										0.00	0	4,500,000,00
Total For NBK25B										0.00	0	4,500,000,00
NBK26 On 10/05/2023 Spot Bond			100.00000	23.47065	100.00000	23.31344				0.00	0	200,000,00
Total NBK26A SPOT										0.00	0	200,000,00
Total For NBK26A										0.00	0	200,000,00
NBK26 On 22/04/2026 Spot Bond					0.00000	103.64507				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.56500	116.36539	7.56500	116.29381				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			4.64000	116.60999	4.64000	116.56638				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			6.72500	121.01274	6.72500	120.94751				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.27000	115.32692	5.27000	115.27803				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30 On 18/02/2021 Spot Bond					0.00000	100.44051				0.00	90,000,000	30,000,00
Total NBK30B SPOT										0.00	90,000,000	30,000,00
Total For NBK30B										0.00	90,000,000	30,000,00
NBK31 On 09/11/2023 Spot Bond			5.39500	111.32817	5.39500	111.27906				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	100.45458				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK34I On 10/05/2021 Spot Bond					0.00000	100.45675				0.00	330,000,000	110,000,00
Total NBK34B SPOT										0.00	330,000,000	110,000,00
Total For NBK34B										0.00	330,000,000	110,000,00
NBK35I On 10/05/2023 Spot Bond					0.00000	102.54363				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	101.86211				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.06234				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.53000	9.53000	9.53000	70.00162				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.78480				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.57964				0.00	150,000,000	50,000,00
Total NBK42B SPOT										0.00	150,000,000	50,000,00
Total For NBK42B										0.00	150,000,000	50,000,00
NBK43I On 20/02/2024 Spot Bond					0.00000	102.33122				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	100.26346				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.27580				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.24998				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.73017				0.00	0	
Total NBK47B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.33127				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.77449				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.53039				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.60095				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.01994				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	99.78270				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.05492				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.80168				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.31196				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.51734				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.68186				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.43394				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.50312				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	98.94150				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.98640				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			8.70000	107.58879	8.70000	107.51289				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.97725				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.73500	106.97487	8.73500	106.89911				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.98640				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.00092				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.01921				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.77651				0.00	0	
Total NEDT1A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NEDT1A									0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.46064			0.00	0	
Total NEDT1B SPOT									0.00	0	
Total For NEDT1B									0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.51661			0.00	0	
Total NET53 SPOT									0.00	0	
Total For NET53									0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	103.77277			0.00	0	861,100,00
Total NGL01 SPOT									0.00	0	861,100,00
Total For NGL01									0.00	0	861,100,00
NGL01 On 01/07/2025 Spot Bond					0.00000	100.01667			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	104.42997			0.00	700,000,000	1,720,000,00
Total NGL02 SPOT									0.00	700,000,000	1,720,000,00
Total For NGL02									0.00	700,000,000	1,720,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	100.23022			0.00	0	
Total NGL03 SPOT									0.00	0	
Total For NGL03									0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.07011			0.00	0	
Total NGL04 SPOT									0.00	0	
Total For NGL04									0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.32248			0.00	0	
Total NGL05 SPOT									0.00	0	
Total For NGL05									0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.89772			0.00	0	
Total NGL06 SPOT									0.00	0	
Total For NGL06									0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.72336			0.00	0	
Total NGL07 SPOT									0.00	0	
Total For NGL07									0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	101.10492			0.00	210,000,000	70,000,00
Total NGL08 SPOT									0.00	210,000,000	70,000,00
Total For NGL08									0.00	210,000,000	70,000,00
NGLT1 On 01/07/2022 Spot Bond					0.00000	106.07942			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1A On 20/10/2023 Spot Bond					0.00000	103.33494				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.35391				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	102.67049				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	97.70557				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	100.49352				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	100.18888				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	99.86300	10.00000	99.94500				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	100.68022	13.50000	100.57497				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.47666				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.81490				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.61663				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 24/05/2022 Spot Bond					0.00000	100.03087				0.00	0	34,750,000,00
Total NHM011 SPOT										0.00	0	34,750,000,00
Total For NHM011										0.00	0	34,750,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	101.44492				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.13041				0.00	0	1,000,000,00
Total NHM014 SPOT										0.00	0	1,000,000,00
Total For NHM014										0.00	0	1,000,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	101.35379				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.32734				0.00	0	20,000,000,00
Total NHM016 SPOT										0.00	0	20,000,000,00
Total For NHM016										0.00	0	20,000,000,00
NHM01 On 26/02/2021 Spot Bond					0.00000	100.01553				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	100.03852				0.00	0	25,300,000,00
Total NHM018 SPOT										0.00	0	25,300,000,00
Total For NHM018										0.00	0	25,300,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	100.03943				0.00	0	39,000,000,00
Total NHM019 SPOT										0.00	0	39,000,000,00
Total For NHM019										0.00	0	39,000,000,00
NHM02 On 25/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	13,200,000,00
Total NHM020 SPOT										0.00	0	13,200,000,00
Total For NHM020										0.00	0	13,200,000,00
NI202 On 07/12/2033 Spot Bond			5.68000	5.68000	5.68000	190.77493				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	182.64205				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.51000	3.51000	3.51000	142.39901				0.00	0	
Total NI25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.81000	3.81000	3.81000	103.98376				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	97.33685				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.61500	3.61500	3.61500	141.81332				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.00500	4.00500	4.00500	139.66217				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	182.16769				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.31000	185.25249	4.31000	185.15565				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.62500	95.96151	5.62500	95.90168				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.78972				0.00	0	2,500,000,00
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN014 On 10/09/2024 Spot Bond					0.00000	103.97650				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.82480				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.83322				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	130.36470				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.78120				0.00	210,000,000	70,000,000
Total NN022 SPOT										0.00	210,000,000	70,000,000
Total For NN022										0.00	210,000,000	70,000,000
NN023 On 07/11/2025 Spot Bond					0.00000	102.92230				0.00	270,000,000	90,000,000
Total NN023 SPOT										0.00	270,000,000	90,000,000
Total For NN023										0.00	270,000,000	90,000,000
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	100.05737				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.91860				0.00	330,000,000	110,000,000
Total NN034 SPOT										0.00	330,000,000	110,000,000
Total For NN034										0.00	330,000,000	110,000,000
NN036 On 28/02/2023 Spot Bond					0.00000	102.65650				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	106.43220				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	103.07430				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.05849				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN040 On 06/03/2026 Spot Bond					0.00000	102.97960				0.00	300,000,000	100,000,000
Total NN040 SPOT										0.00	300,000,000	100,000,000
Total For NN040										0.00	300,000,000	100,000,000
NN043 On 03/03/2023 Spot Bond					0.00000	118.43720				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.23748				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	118.26040				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	117.51920				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.06479				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	110.26530				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	102.10000				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	102.93450				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	104.21030				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	101.03480				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.12553				0.00	0	
Total NN06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	116.30000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	99.04960				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	100.93000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	100.95000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	102.58000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	101.46000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	99.23759				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.15610				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.14240				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	89.14203				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	100.07600				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	99.59160				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	89.14203				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	124.94530				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.58380				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.03911				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	83.86737				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.05683				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.05701				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.05309				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.04235				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.19441				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.06137				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.05857				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.04718				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.31599				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.04880				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			5.79500	112.55802	5.79500	112.50474				0.00	0	1,500,000,00
Total NRA022 SPOT										0.00	0	1,500,000,00
Total For NRA022										0.00	0	1,500,000,00
NRA02 On 31/05/2023 Spot Bond			2.97500	193.37682	2.97500	193.29684				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			8.93500	118.66431	8.93500	118.57932				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	12.38359	100.00000	12.30156				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	101.40012				0.00	120,000,000	40,000,00
Total NTC21 SPOT										0.00	120,000,000	40,000,00
Total For NTC21										0.00	120,000,000	40,000,00
NTC22 On 15/02/2021 Spot Bond					0.00000	100.30643				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.18070				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.92652				0.00	0	
Total NTC24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.27714				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.17497				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.96160				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.97570				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.86179				0.00	1,000,000,000	1,200,000,000
Total NTC29 SPOT										0.00	1,000,000,000	1,200,000,000
Total For NTC29										0.00	1,000,000,000	1,200,000,000
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	101.11762				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.01689				0.00	0	29,000,000,000
Total NTC32 SPOT										0.00	0	29,000,000,000
Total For NTC32										0.00	0	29,000,000,000
OMI01 On 22/11/2022 Spot Bond					0.00000	99.61237				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			4.99500	108.66563	4.99500	108.62120				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			6.91500	116.96859	6.91500	116.90271				0.00	0	1,530,000,000
Total OML07 SPOT										0.00	0	1,530,000,000
Total For OML07										0.00	0	1,530,000,000
OML09 On 14/09/2022 Spot Bond			5.19500	111.92018	5.19500	111.87262				0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			7.24000	118.77094	7.24000	118.70096				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	99.60318				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	100.25498				0.00	0	50,000.00
Total OML12 SPOT										0.00	0	50,000.00
Total For OML12										0.00	0	50,000.00
PEP01 On 10/03/2023 Spot Bond					0.00000	101.06220				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.09417				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	99.86300	10.00000	99.94500				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	99.95791				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.68035				0.00	40,000,000	20,000.00
Total PMM53 SPOT										0.00	40,000,000	20,000.00
Total For PMM53										0.00	40,000,000	20,000.00
PMM54 On 07/05/2021 Spot Bond					0.00000	100.24017				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	99.95951				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.09819				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
PRE2B On 20/02/2022 Spot Bond					0.00000	100.11139				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.11328				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.11516				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.95500	121.92175	6.95500	121.85345			657,709,756,698,000.00	2,826,414,055,600	1,065,758,929,400	
Total R186 SPOT									57,709,756,698,000.00	826,414,055,600	1,065,758,929,400	
Total For R186									57,709,756,698,000.00	826,414,055,600	1,065,758,929,400	
R197 On 07/12/2023 Spot Bond			1.76000	313.89454	1.77500	313.66292			83,590,811,744,000.00	47,494,779,400	52,861,725,400	
Total R197 SPOT									33,590,811,744,000.00	47,494,779,400	52,861,725,400	
Total For R197									33,590,811,744,000.00	47,494,779,400	52,861,725,400	
R202 On 07/12/2033 Spot Bond			4.68000	211.11885	4.68000	211.00261			138,856,536,000,000.00	29,670,200,000	180,846,700,000	
Total R202 SPOT									18,856,536,000,000.00	29,670,200,000	180,846,700,000	
Total For R202									18,856,536,000,000.00	29,670,200,000	180,846,700,000	
R2023 On 28/02/2023 Spot Bond			4.12500	109.64733	4.14500	109.56545			089,246,913,012,500.00	264,059,857,700	636,420,756,200	
Total R2023 SPOT									19,246,913,012,500.00	264,059,857,700	636,420,756,200	
Total For R2023									19,246,913,012,500.00	264,059,857,700	636,420,756,200	
R2030 On 31/01/2030 Spot Bond			8.87000	97.25044	8.87000	97.18166			644,116,812,946,000.00	1,650,971,455,800	2,296,384,773,400	
Total R2030 SPOT									14,116,812,946,000.00	650,971,455,800	296,384,773,400	
Total For R2030									14,116,812,946,000.00	650,971,455,800	296,384,773,400	
R2032 On 31/03/2032 Spot Bond			9.86500	90.48683	9.86500	90.41504			968,954,935,318,000.00	1,010,537,753,200	1,453,081,279,900	
Total R2032 SPOT									18,954,935,318,000.00	1,010,537,753,200	1,453,081,279,900	
Total For R2032									18,954,935,318,000.00	1,010,537,753,200	1,453,081,279,900	
R2035 On 28/02/2035 Spot Bond			10.57000	89.86231	10.57000	89.78565			574,001,321,323,000.00	1,094,985,933,900	1,440,761,826,500	
Total R2035 SPOT									14,001,321,323,000.00	1,094,985,933,900	1,440,761,826,500	
Total For R2035									14,001,321,323,000.00	1,094,985,933,900	1,440,761,826,500	
R2037 On 31/01/2037 Spot Bond			10.80000	85.38444	10.80000	85.31125			126,321,436,760,000.00	382,066,799,700	396,364,745,700	
Total R2037 SPOT									16,321,436,760,000.00	382,066,799,700	396,364,745,700	
Total For R2037									16,321,436,760,000.00	382,066,799,700	396,364,745,700	
R2040 On 31/01/2040 Spot Bond			10.94500	87.49087	10.94500	87.41491			750,017,067,173,500.00	525,355,602,300	912,157,868,800	
Total R2040 SPOT									10,017,067,173,500.00	525,355,602,300	912,157,868,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2040									10,017,067,173,500.00	525,355,602,300	112,157,868,80
R2044 On 31/01/2044 Spot Bond			11.05500	83.74769	11.05500	83.67425			687,589,535,271,500.00	424,024,381,300	1,328,294,579,70
Total R2044 SPOT									17,589,535,271,500.00	424,024,381,300	328,294,579,70
Total For R2044									17,589,535,271,500.00	424,024,381,300	328,294,579,70
R2048 On 28/02/2048 Spot Bond			10.98500	82.92841	10.98500	82.85495			184,712,728,838,500.00	1,655,413,084,100	1,392,197,121,60
Total R2048 SPOT									14,712,728,838,500.00	655,413,084,100	392,197,121,60
Total For R2048									14,712,728,838,500.00	655,413,084,100	392,197,121,60
R208 On 31/03/2021 Spot Bond			3.69500	102.12406	3.70000	102.09172			9,976,500,000,000.00	2,700,000,000	497,600,000,00
Total R208 SPOT									9,976,500,000,000.00	2,700,000,000	497,600,000,00
Total For R208									9,976,500,000,000.00	2,700,000,000	497,600,000,00
R209 On 31/03/2036 Spot Bond			10.28500	70.22777	10.29000	70.14040			209,615,001,322,500.00	409,296,548,500	702,923,023,50
Total R209 SPOT									19,615,001,322,500.00	409,296,548,500	702,923,023,50
Total For R209									19,615,001,322,500.00	409,296,548,500	702,923,023,50
R210 On 31/03/2028 Spot Bond			3.81000	191.39318	3.81000	191.30083			13,285,470,000,000.00	3,487,000,000	37,907,462,00
Total R210 SPOT									13,285,470,000,000.00	3,487,000,000	37,907,462,00
Total For R210									13,285,470,000,000.00	3,487,000,000	37,907,462,00
R212 On 31/01/2022 Spot Bond			1.21000	170.91695	1.21000	170.87083			4,600,057,000,000.00	3,801,700,000	69,277,000,00
Total R212 SPOT									4,600,057,000,000.00	3,801,700,000	69,277,000,00
Total For R212									4,600,057,000,000.00	3,801,700,000	69,277,000,00
R213 On 28/02/2031 Spot Bond			9.35500	86.42896	9.35500	86.36349			580,907,632,496,500.00	382,780,078,300	714,627,406,10
Total R213 SPOT									10,907,632,496,500.00	382,780,078,300	714,627,406,10
Total For R213									10,907,632,496,500.00	382,780,078,300	714,627,406,10
R214 On 28/02/2041 Spot Bond			10.77000	66.70502	10.77000	66.64705			378,244,134,566,000.00	685,073,735,800	325,798,897,90
Total R214 SPOT									18,244,134,566,000.00	685,073,735,800	325,798,897,90
Total For R214									18,244,134,566,000.00	685,073,735,800	325,798,897,90
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.40121			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	99.92975			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.71276			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	97.11711			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.95551				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	97.02324				0.00	240,000,000	80,000,000
Total RDFB14 SPOT										0.00	240,000,000	80,000,000
Total For RDFB14										0.00	240,000,000	80,000,000
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.14422				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	98.00991				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.89973				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.02734				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.73106				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.88835				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.93337				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.81370				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.04467				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/08/2024 Spot Bond					0.00000	95.64059				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.13790				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	101.11391				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.05117				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	101.23954				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.51379				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.54886				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.87509				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.23028				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.32922				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.04598				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.18830				0.00	0	
Total RED705 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.17324				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.62478				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.36247				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.61670				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.53528				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			4.93500	103.00734	4.93500	102.96637				0.00	0	2,300,000.00
Total RW21 SPOT										0.00	0	2,300,000.00
Total For RW21										0.00	0	2,300,000.00
RW23 On 10/12/2023 Spot Bond			5.79500	109.92500	5.79500	114.61891				0.00	0	5,100,000.00
Total RW23 SPOT										0.00	0	5,100,000.00
Total For RW23										0.00	0	5,100,000.00
RW28 On 10/12/2028 Spot Bond			11.22500	94.63083	11.22500	99.64882				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK12/R157 On 25/11/2020 Spot Bond			10.00000	99.86300	10.00000	99.94500				0.00	0	
Total SBK12/R157 SPOT										0.00	0	
Total For SBK12/R157										0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.44500	110.24188	4.44500	110.20195				0.00	0	3,430,000.00
Total SBK23 SPOT										0.00	0	3,430,000.00
Total For SBK23										0.00	0	3,430,000.00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.24388				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.21500	103.95647	5.21500	103.91283				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.32019				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.75036				0.00	0	338,000,00
Total SBS18 SPOT										0.00	0	338,000,00
Total For SBS18										0.00	0	338,000,00
SBS19 On 23/06/2021 Spot Bond			3.93500	107.88773	3.93500	107.85327				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.01500	118.95116	6.01500	118.89275				0.00	0	92,000,00
Total SBS20 SPOT										0.00	0	92,000,00
Total For SBS20										0.00	0	92,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	105.44725				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			4.88500	118.25923	4.88500	118.21271				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.22500	109.17269	6.22500	109.11724				0.00	0	500,000,00
Total SBS3 SPOT										0.00	0	500,000,00
Total For SBS3										0.00	0	500,000,00
SBS31 On 12/06/2027 Spot Bond			6.59500	121.27871	6.59500	121.21422				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.09500	119.09278	5.09500	119.04313				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS38 On 29/01/2025 Spot Bond			5.32000	116.96340	5.32000	116.91335				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.62500	116.82168	7.62500	116.75043			22,875,000,000,000.00	3,000,000,000	2,000,000,000	
Total SBS39 SPOT									22,875,000,000,000.00	3,000,000,000	2,000,000,000	
Total For SBS39									22,875,000,000,000.00	3,000,000,000	2,000,000,000	
SBS4 On 16/11/2021 Spot Bond			3.70000	104.91595	3.70000	104.88408				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.21500	111.17755	4.21500	111.13913				0.00	0	98,000,000
Total SBS41 SPOT										0.00	0	98,000,000
Total For SBS41										0.00	0	98,000,000
SBS42 On 12/11/2025 Spot Bond			5.70500	121.54710	5.70500	121.49046				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.66000	123.37719	6.66000	123.31022				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.46191				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.33000	116.26260	4.33000	116.22201				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.48017				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.62260				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			3.79000	109.54034	3.79000	109.50682				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			4.77000	4.77000	4.77000	117.74032				0.00	0	
Total SBS51 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBS51									0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.56480			0.00	0	
Total SBS52 SPOT									0.00	0	
Total For SBS52									0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.82800			0.00	0	
Total SBS53 SPOT									0.00	0	
Total For SBS53									0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	102.58505			0.00	90,000,000	255,000,00
Total SBS55 SPOT									0.00	90,000,000	255,000,00
Total For SBS55									0.00	90,000,000	255,000,00
SBS56 On 12/06/2022 Spot Bond			3.98000	111.49868	3.98000	111.46267			0.00	0	
Total SBS56 SPOT									0.00	0	
Total For SBS56									0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	103.67723			0.00	0	260,000,00
Total SBS57 SPOT									0.00	0	260,000,00
Total For SBS57									0.00	0	260,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	105.46123			0.00	0	
Total SBS58 SPOT									0.00	0	
Total For SBS58									0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.25259			0.00	0	
Total SBS60 SPOT									0.00	0	
Total For SBS60									0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.99152			0.00	0	
Total SBS62 SPOT									0.00	0	
Total For SBS62									0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.67178			0.00	0	
Total SBS63 SPOT									0.00	0	
Total For SBS63									0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	103.15747			0.00	0	
Total SBS64 SPOT									0.00	0	
Total For SBS64									0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.50903			0.00	0	
Total SBS65 SPOT									0.00	0	
Total For SBS65									0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.61907			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.93628				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.09421				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.93105				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.19500	310.08310	2.19500	309.97444				0.00	0	90,000,00
Total SBSI11 SPOT										0.00	0	90,000,00
Total For SBSI11										0.00	0	90,000,00
SBSI14 On 07/12/2033 Spot Bond			5.43000	5.43000	5.43000	199.73361				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	105.09132				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	105.79366				0.00	0	25,887,70
Total SBT102 SPOT										0.00	0	25,887,70
Total For SBT102										0.00	0	25,887,70
SBT103 On 31/03/2024 Spot Bond					0.00000	103.87465				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	101.27373				0.00	1,000,000,000	500,000,00
Total SBT104 SPOT										0.00	1,000,000,000	500,000,00
Total For SBT104										0.00	1,000,000,000	500,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	102.60375				0.00	18,200,000,000	9,100,000,00
Total SBT201 SPOT										0.00	18,200,000,000	9,100,000,00
Total For SBT201										0.00	18,200,000,000	9,100,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	98.49450				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT203 On 03/12/2023 Spot Bond			6.24500	111.13914	6.24500	111.08313				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.66108				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	94.53502				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	101.30228				0.00	2,400,000,000	1,540,000,000
Total SBT207 SPOT										0.00	2,400,000,000	1,540,000,000
Total For SBT207										0.00	2,400,000,000	1,540,000,000
SBT208 On 28/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			190,000,000,000,000.00	301,900,000,000	149,200,000,000	
Total SBT208 SPOT									10,000,000,000,000.00	301,900,000,000	149,200,000,000	
Total For SBT208									10,000,000,000,000.00	301,900,000,000	149,200,000,000	
SGI004 On 20/01/2021 Spot Bond					0.00000	101.11180				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.11362				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.42241				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	99.86300	10.00000	99.94500				0.00	0	
Total SHS11U/JIBAR SPOT										0.00	0	
Total For SHS11U/JIBAR										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.65391				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.15637				0.00	0	
Total SLRA2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.14952				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.38766				0.00	150,000,000	50,000,00
Total SLRA5 SPOT										0.00	150,000,000	50,000,00
Total For SLRA5										0.00	150,000,000	50,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.15549				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.16382				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.16593				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.15105				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.16593				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.19122				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.18380				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.32860				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.17189				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.26622				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			5.99500	114.12875	5.99500	114.07321				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	101.50171				0.00	160,000,000	780,000.00
Total SNT04 SPOT										0.00	160,000,000	780,000.00
Total For SNT04										0.00	160,000,000	780,000.00
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.41215				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.22893				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.75058				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.05239				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.05629				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.88149				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.06717				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	101.02980				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.28520				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG00! On 15/10/2022 Spot Bond					0.00000	100.57866				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00! On 15/10/2024 Spot Bond					0.00000	100.68734				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.81038				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN00! On 31/03/2021 Spot Bond			4.81000	101.75251	4.81000	101.71292				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00! On 31/03/2021 Spot Bond			4.81000	101.75251	4.81000	101.71292				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01! On 31/01/2025 Spot Bond			4.17000	4.17000	4.17000	138.76344				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01! On 21/12/2026 Spot Bond			6.93000	122.05659	6.93000	121.98845				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02! On 28/02/2031 Spot Bond			8.84500	89.47305	8.84500	89.40889				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02! On 07/12/2023 Spot Bond					0.00000	96.38963				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03! On 01/06/2021 Spot Bond					0.00000	99.93650				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03! On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.15559				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04! On 13/10/2023 Spot Bond					0.00000	100.63703				0.00	0	
Total SSN040 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SSN040									0.00	0	
SSN04 On 13/10/2023 Spot Bond			5.54500	112.40666	5.54500	112.35600			0.00	0	
Total SSN041 SPOT									0.00	0	
Total For SSN041									0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.46000	98.02887	5.46000	97.96903			0.00	0	
Total SSN043 SPOT									0.00	0	
Total For SSN043									0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.75510			0.00	0	
Total SSN044 SPOT									0.00	0	
Total For SSN044									0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.38835			0.00	0	
Total SSN046 SPOT									0.00	0	
Total For SSN046									0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.28260			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			2.80500	2.80500	2.80500	304.71064			0.00	0	
Total SSN050 SPOT									0.00	0	
Total For SSN050									0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.44728			0.00	0	
Total SSN054 SPOT									0.00	0	
Total For SSN054									0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.33108			0.00	0	
Total SSN055 SPOT									0.00	0	
Total For SSN055									0.00	0	
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000			0.00	0	
Total SSN057 SPOT									0.00	0	
Total For SSN057									0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total SSN058 SPOT									0.00	0	
Total For SSN058									0.00	0	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.63434			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	176.69822			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			3.55500	3.55500	3.55500	142.14770				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.66000	5.66000	5.66000	95.47005				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.95000	4.95000	4.95000	95.46849				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.99000	4.99000	4.99000	177.15635				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	99.95735				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	99.95823				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	99.96034				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	101.06013				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	101.03220				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 19/06/2023 Spot Bond					0.00000	100.97183				0.00	240,000,000	80,000,000
Total SSN077 SPOT										0.00	240,000,000	80,000,000
Total For SSN077										0.00	240,000,000	80,000,000
SSN07: On 13/07/2023 Spot Bond					0.00000	100.65300				0.00	210,000,000	70,000,000
Total SSN078 SPOT										0.00	210,000,000	70,000,000
Total For SSN078										0.00	210,000,000	70,000,000
SSN07: On 31/07/2021 Spot Bond					0.00000	91.04500				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08: On 27/08/2024 Spot Bond					0.00000	99.99997				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond					0.00000	101.15572				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08: On 05/11/2023 Spot Bond					0.00000	100.31199				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN08: On 07/12/2033 Spot Bond			5.55500	5.55500	5.55500	193.17120				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SSN08: On 21/12/2026 Spot Bond					0.00000	99.64574				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN09: On 31/01/2030 Spot Bond					0.00000	100.31807				0.00	0	0
Total SSN093 SPOT										0.00	0	0
Total For SSN093										0.00	0	0
SSN09: On 31/01/2030 Spot Bond					0.00000	100.31509				0.00	0	0
Total SSN095 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 SSN095										0.00	0	
SSN095 On 28/05/2025 Spot Bond					0.00000	99.95082				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	99.95233				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.22135				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.53500	93.38593	9.53500	93.31505				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	99.96437				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	101.19110				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.52500	107.37415	7.52500	107.30880				0.00	0	2,000,000.00
Total SZ25 SPOT										0.00	0	2,000,000.00
Total For SZ25										0.00	0	2,000,000.00
T14A11 On 21/11/2021 Spot Bond					0.00000	100.05582				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A11 On 21/11/2021 Spot Bond			8.55000	100.77315	8.55000	100.70325				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A12 On 21/11/2021 Spot Bond					0.00000	99.90494				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.04712				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM2 On 21/11/2021 Spot Bond					0.00000	100.04076				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.42466				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.60409				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.16330				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.30788				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	99.96679				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.65502				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.70420				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	99.82078				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.08151				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.90490				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.66363				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.74713				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.07205				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.52247				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.62367				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.25343				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.49052				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.51981				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.05734				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.54000	105.49199	4.54000	105.45275				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.68967				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.70000	104.61183	4.70000	104.57157				0.00	0	
Total TH14A8 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.06396				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.25159				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.05940				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.54516				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.63919				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.06591				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.10178				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.31238				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.03659				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.04166				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	100.15901				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	99.92855				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.05217				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.04780				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.05718				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.43144				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.52496				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.06230				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.62159				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.05968				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	101.45724				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	100.54292				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D2 On 21/11/2022 Spot Bond					0.00000	100.08283				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2022 Spot Bond					0.00000	100.05053				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.05260				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	102.30828	8.49000	102.23895				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.05303				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.05315				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.04622				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.04863				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	103.28860	5.76000	101.52373				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.05522				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.05914				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.05517				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.05859				0.00	0	
Total TH16C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.06381				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.05822				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.08195				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.09117				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.08159				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL20/R: On 25/11/2020 Spot Bond			10.00000	99.86300	10.00000	99.94500				0.00	0	
Total TL20/R207 SPOT										0.00	0	
Total For TL20/R207										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	99.96215				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.59492				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.28500	108.37366	5.28500	108.32682				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.44500	112.56915	6.44500	112.50999				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.91650				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.87692				0.00	270,000,000	90,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL27 SPOT										0.00	270,000,000	90,000,000
Total For TL27										0.00	270,000,000	90,000,000
TL28 On 24/04/2025 Spot Bond			7.40500	107.86035	7.40500	107.79574				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.83635				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.90624				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.07921				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.24224				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.10500	113.14497	6.10500	113.08859			188,648,163,000.00		30,900,600	1,239,250,300
Total TN23 SPOT									188,648,163,000.00		30,900,600	1,239,250,300
Total For TN23									188,648,163,000.00		30,900,600	1,239,250,300
TN23/R On 06/11/2023 Spot Bond			100.00000	19.66008	100.00000	19.52840				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.37500	106.94799	8.37500	106.87649			36,932,560,750,000.00		4,409,858,000	8,133,207,200
Total TN25 SPOT									16,932,560,750,000.00		4,409,858,000	8,133,207,200
Total For TN25									16,932,560,750,000.00		4,409,858,000	8,133,207,200
TN25/R On 19/08/2025 Spot Bond			100.00000	13.88984	100.00000	13.79832				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			8.76500	101.07786	8.76500	101.00603			64,442,033,000.00		7,352,200	5,956,493,800
Total TN27 SPOT									64,442,033,000.00		7,352,200	5,956,493,800
Total For TN27									64,442,033,000.00		7,352,200	5,956,493,800
TN27/R On 14/11/2027 Spot Bond			100.00000	9.54823	100.00000	9.48428				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN30 On 09/10/2030 Spot Bond			10.58000	100.99003	10.58000	100.90426				0.00	0	1,559,800,00
Total TN30 SPOT										0.00	0	1,559,800,00
Total For TN30										0.00	0	1,559,800,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.30624	8.00000	118.22978				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.38500	89.51575	12.38500	89.42713		37,155,000,000,000.00			3,000,000,000	4,660,000,00
Total TN40 SPOT								37,155,000,000,000.00			3,000,000,000	4,660,000,00
Total For TN40								37,155,000,000,000.00			3,000,000,000	4,660,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.50711	10.75000	101.41954				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	99.86300	10.00000	99.94500				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0 On 30/11/2020 Spot Bond			5.55500	100.00000	5.55500	99.95437				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.19206				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.24261				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.52462				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.53565				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	102.06063				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	102.06063				0.00	0	
Total TRA2D2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TRA2D2									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	98.75139			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.25500	107.32475	5.25500	107.27863			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.13448			0.00	0	
Total TRA3A7 SPOT									0.00	0	
Total For TRA3A7									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.19283			0.00	0	
Total TRA3B1 SPOT									0.00	0	
Total For TRA3B1									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	98.95056			0.00	0	
Total TRA3B2 SPOT									0.00	0	
Total For TRA3B2									0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.25590			0.00	90,000,000	30,000,000
Total TRA4A2 SPOT									0.00	90,000,000	30,000,000
Total For TRA4A2									0.00	90,000,000	30,000,000
TRA4A On 13/04/2024 Spot Bond					0.00000	100.63320			0.00	90,000,000	30,000,000
Total TRA4A3 SPOT									0.00	90,000,000	30,000,000
Total For TRA4A3									0.00	90,000,000	30,000,000
TRA4A On 13/04/2024 Spot Bond			5.54500	111.64456	5.54500	112.31957		499,050,000,000.00		90,000,000	2,330,000,000
Total TRA4A4 SPOT								499,050,000,000.00		90,000,000	2,330,000,000
Total For TRA4A4								499,050,000,000.00		90,000,000	2,330,000,000
TRA4A On 13/04/2022 Spot Bond					0.00000	100.59907			0.00	0	
Total TRA4A6 SPOT									0.00	0	
Total For TRA4A6									0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.63320			0.00	0	
Total TRA4A7 SPOT									0.00	0	
Total For TRA4A7									0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	101.11911	8.62000	101.04880			0.00	0	
Total TRA4A8 SPOT									0.00	0	
Total For TRA4A8									0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.51292			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	100.76162				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP243 On 04/03/2021 Spot Bond					0.00000	98.17035				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP244 On 18/03/2021 Spot Bond					0.00000	97.95844				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP245 On 08/04/2021 Spot Bond					0.00000	97.67069				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	97.71486				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP248 On 21/07/2021 Spot Bond					0.00000	96.95471				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP249 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP250 On 06/09/2021 Spot Bond					0.00000	96.64094				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	96.73963				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 09/04/2021 Spot Bond					0.00000	98.56817				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP253 On 17/05/2021 Spot Bond					0.00000	98.16608				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TSP254 On 26/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			50,000,000,000,000.00	500,000,000	500,000,000
Total TSP254 SPOT									50,000,000,000,000.00	500,000,000	500,000,000
Total For TSP254									50,000,000,000,000.00	500,000,000	500,000,000
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.37709			0.00	0	
Total TU1A11 SPOT									0.00	0	
Total For TU1A11									0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.49762			0.00	0	
Total TU1B11 SPOT									0.00	0	
Total For TU1B11									0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.42019			0.00	0	
Total TU1D11 SPOT									0.00	0	
Total For TU1D11									0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.53871			0.00	0	
Total TUHF02 SPOT									0.00	0	
Total For TUHF02									0.00	0	
TWC349 On 07/12/2020 Spot Bond					0.00000	100.85261			0.00	0	
Total TWC349 SPOT									0.00	0	
Total For TWC349									0.00	0	
TWC350 On 11/12/2020 Spot Bond					0.00000	100.80312			0.00	0	
Total TWC350 SPOT									0.00	0	
Total For TWC350									0.00	0	
TWC351 On 12/01/2021 Spot Bond					0.00000	100.51342			0.00	0	
Total TWC351 SPOT									0.00	0	
Total For TWC351									0.00	0	
TWC352 On 19/01/2021 Spot Bond					0.00000	100.43013			0.00	0	
Total TWC352 SPOT									0.00	0	
Total For TWC352									0.00	0	
TWC353 On 26/01/2021 Spot Bond					0.00000	100.35508			0.00	0	
Total TWC353 SPOT									0.00	0	
Total For TWC353									0.00	0	
TWC354 On 29/01/2021 Spot Bond					0.00000	100.30353			0.00	0	
Total TWC354 SPOT									0.00	0	
Total For TWC354									0.00	0	
TWC355 On 09/02/2021 Spot Bond					0.00000	100.21247			0.00	0	
Total TWC355 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TWC355										0.00	0	
TWC35 On 16/02/2021 Spot Bond					0.00000	100.14127				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.03041				0.00	0	400,000,00
Total TWC357 SPOT										0.00	0	400,000,00
Total For TWC357										0.00	0	400,000,00
UG21 On 02/03/2021 Spot Bond			5.95500	103.79209	5.95500	103.74207				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.10500	111.60532	9.10500	111.52300				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.32457				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.48215				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.44849				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.05115				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.06409				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.13937				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.14530				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VRI882 On 28/01/2021 Spot Bond					0.00000	100.31093				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VRI882 SPOT										0.00	0	
Total For VRI882										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.09822				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.33279				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.06500	102.45749	4.06500	102.40715				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	70.11489	100.00000	69.51331				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.40e+017	118,693,953,900	514,663,791,40
Total for SPOT :										1.40e+017	118,693,953,900	514,663,791,40
Total Futures										1.40e+017	118,693,956,723	514,664,780,42
Total Options										7 333 045.00	2,500	116,62
Grand Total:										1.40e+017	118,693,959,223	514,664,897,04